AbberationStrategy — Full Report

2018-07-02 → 2021-08-03 | 753 交易日

总体评价

报告区间内，产品年化收益率为-0.53%，表现较差。夏普比率为0.06，索提诺比率为0.09，卡尔玛比率为-0.02。最大回撤为27.07%，年化波动率为18.00%，风险控制一般。

-0.53%	0.0602	-27.07%	18.00%
Annual Return	Sharpe Ratio	Max Drawdown	Annual Volatility
0.0896	-0.0196	1.0120	0.2228
Sortino Ratio	Calmar Ratio	Omega Ratio	Stability

区间收益 Period Returns

统计项	近一周	近一月	近三月	近六月	近一年	近三年	近五年	年初至今	成立以来
本产品	2.29%	0.96%	15.64%	13.50%	6.15%	N/A	N/A	9.63%	-1.58%
日胜率	80.00%	57.14%	52.38%	46.83%	44.05%	N/A	N/A	46.48%	40.37%

AbberationStrategy — Full Report
Performance Statistics

Metric	Value
Annual Return	-0.53%
Cumulative Returns	-1.58%
Annual Volatility	18.00%
Sharpe Ratio	0.0602
Calmar Ratio	-0.0196
Stability	0.2228
Max Drawdown	-27.07%
Omega Ratio	1.0120
Sortino Ratio	0.0896
Skew	0.2495
Kurtosis	8.4610
Tail Ratio	1.1807
Daily Value at Risk	-1.53%
Downside Risk	12.08%
Daily Mean Return	0.00%
Daily Std Return	1.13%
Best Day	6.08%
Worst Day	-7.37%
Avg Daily Turnover	102.75%
Avg Gross Leverage	0.0679
Max Gross Leverage	0.1281

Extended Risk Metrics

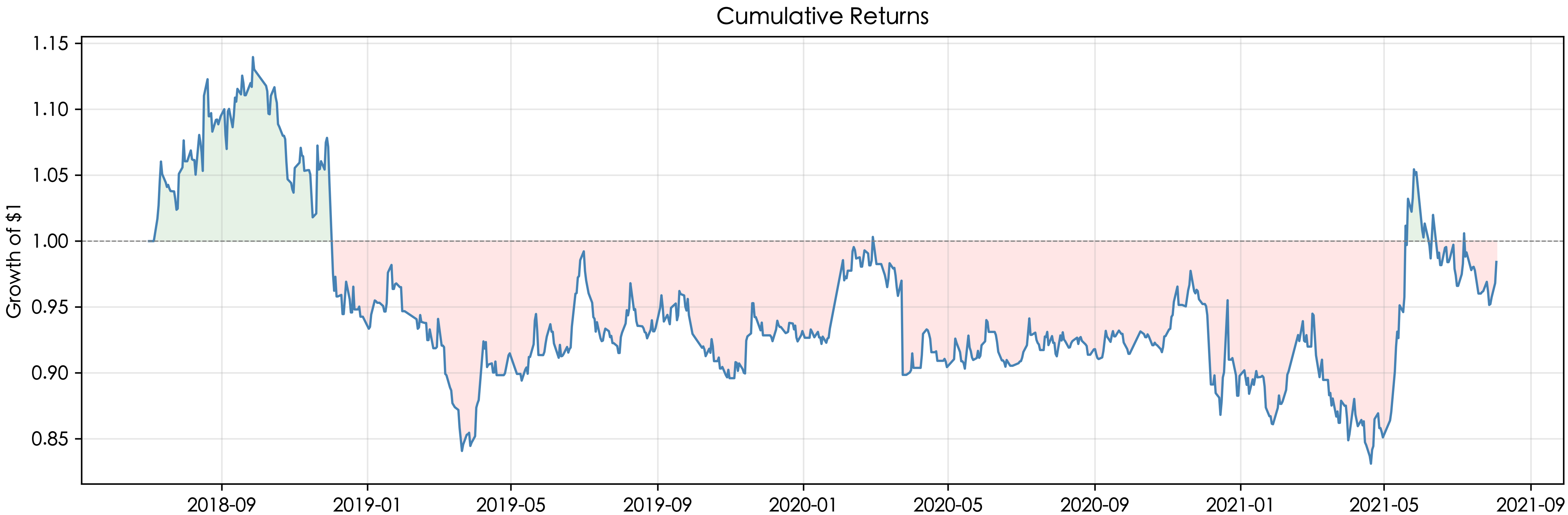
Metric	Value
Win Rate (daily)	0.4037
Loss Rate (daily)	0.4489
Serial Correlation	-0.0204
Common Sense Ratio	0.7994
Sterling Ratio	-0.0768
Burke Ratio	-0.0190
Kappa Three Ratio	0.0035
Max Drawdown Days	936
Max Drawdown Recovery Days	N/A
2nd Max Drawdown	-0.0472
3rd Max Drawdown	-0.0345
Max Consecutive Up Days	9
Max Consecutive Down Days	12
Max Single Day Gain	0.0608
Max Single Day Loss	-0.0737
Hurst Exponent	0.6103

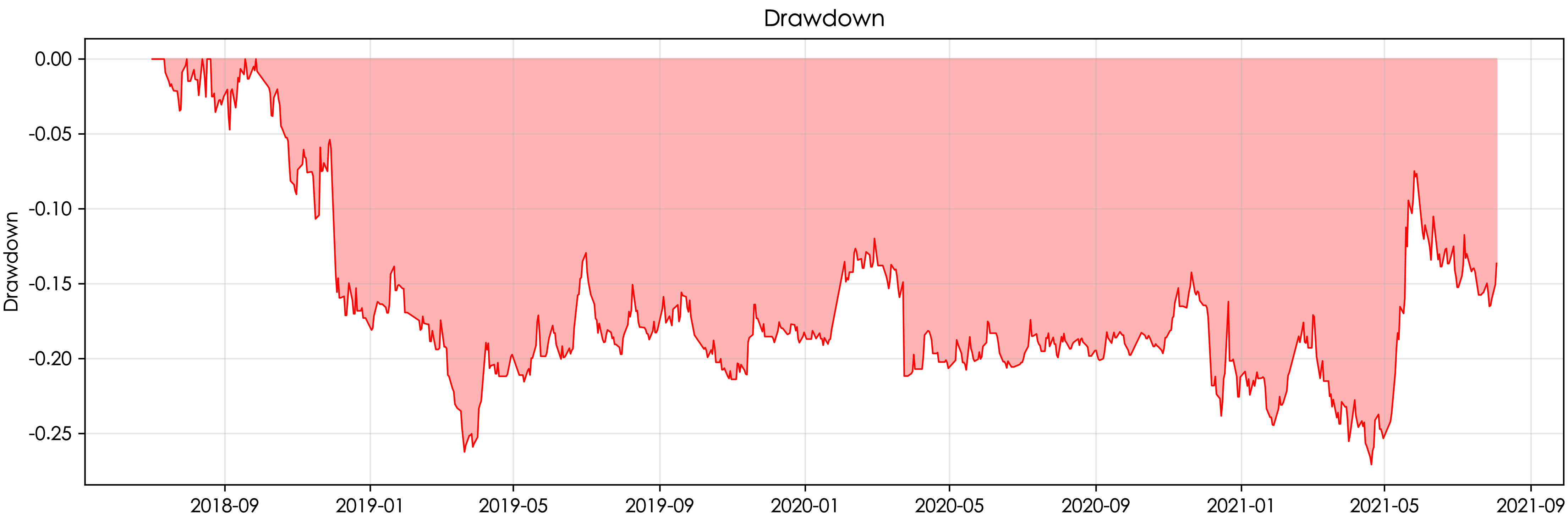
Yearly Statistics

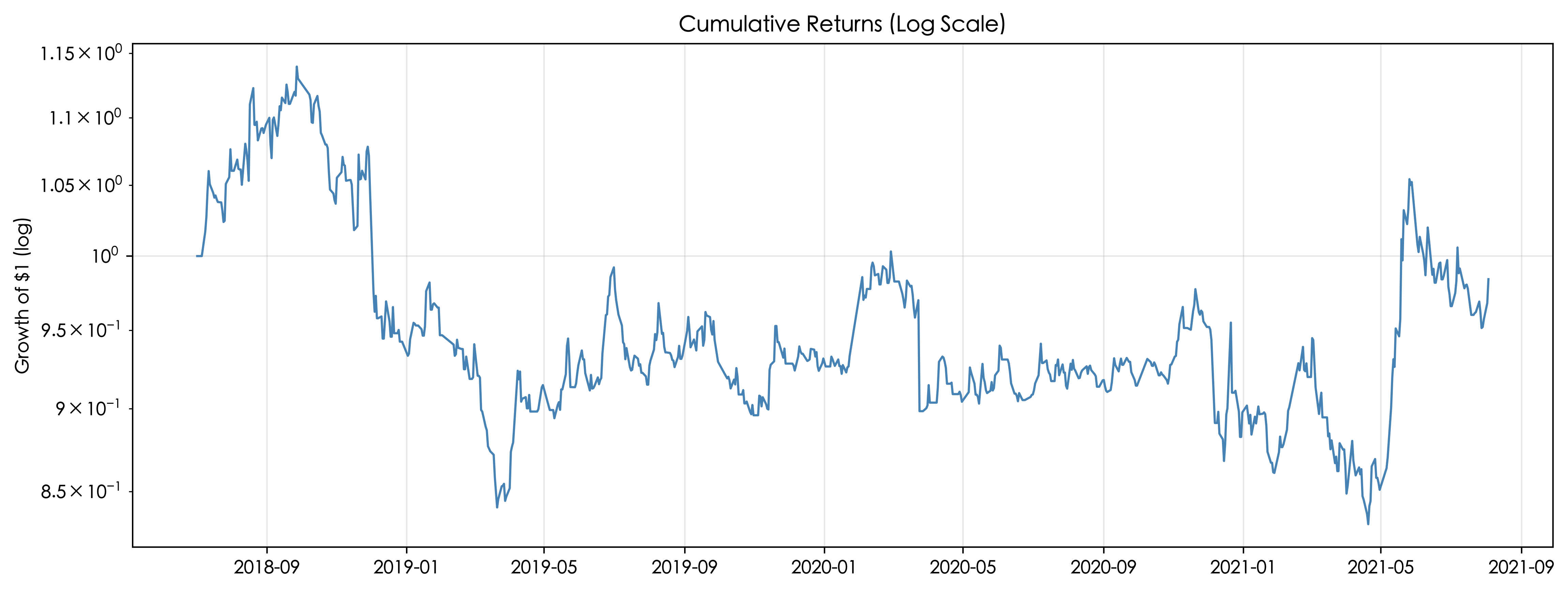
	Annual Return	Sharpe Ratio	Max Drawdown
2018	-0.1131	-0.4429	-0.1728
2019	-0.0119	-0.0090	-0.1437
2020	-0.0378	-0.1357	-0.1346
2021	0.1772	0.8931	-0.1205

Worst Drawdown Periods

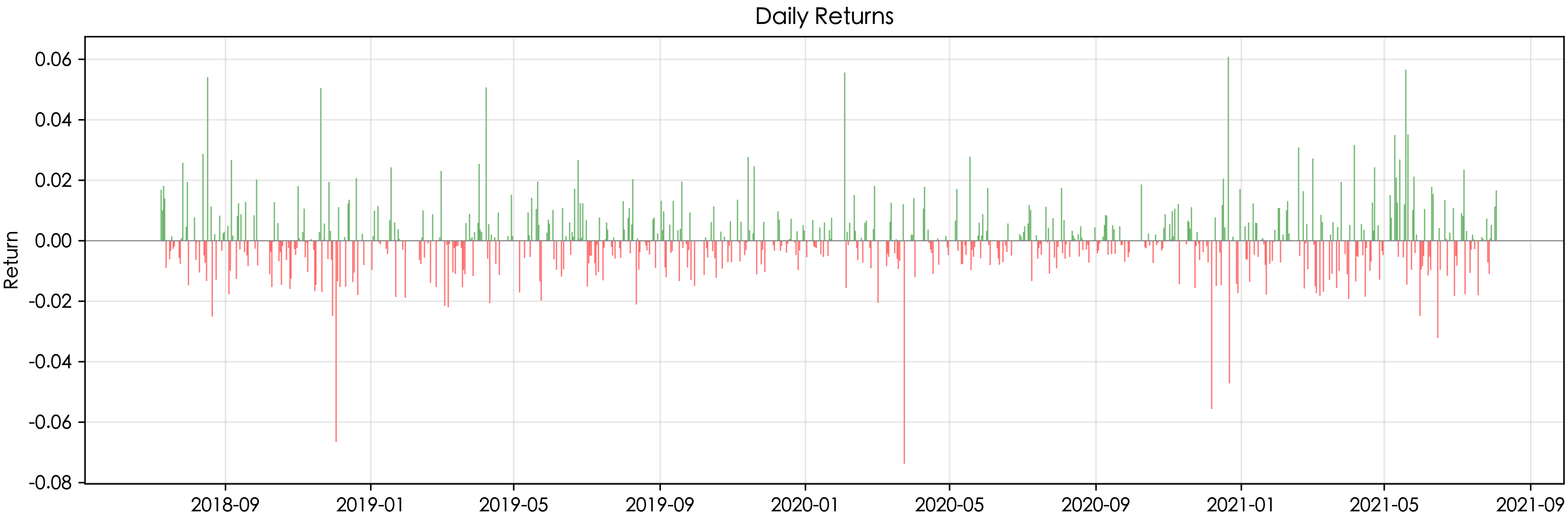
	Net drawdown in %	Peak date	Valley date	Recovery date	Duration
0	27.07	2018-09-27 00:00:00	2021-04-20 00:00:00	NaT	nan
1	4.72	2018-08-20 00:00:00	2018-09-05 00:00:00	2018-09-18 00:00:00	22
2	3.45	2018-07-12 00:00:00	2018-07-25 00:00:00	2018-07-31 00:00:00	14
3	2.53	2018-08-13 00:00:00	2018-08-16 00:00:00	2018-08-17 00:00:00	5
4	2.42	2018-07-31 00:00:00	2018-08-10 00:00:00	2018-08-13 00:00:00	10

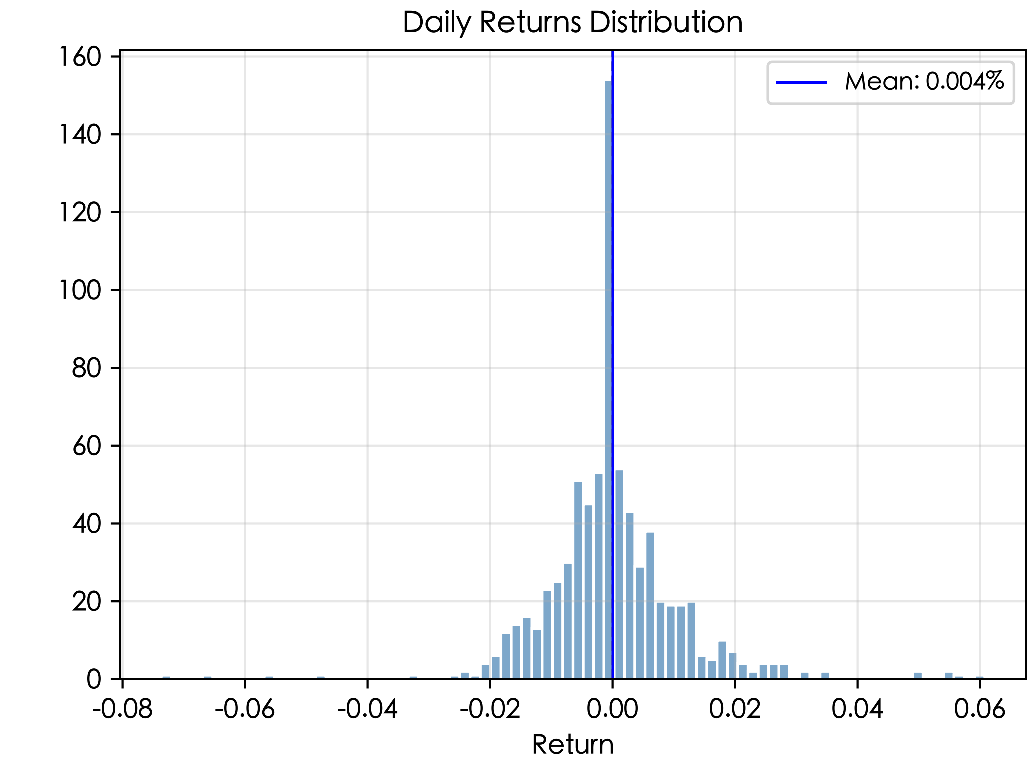

Cumulative Returns
Growth of $1
1.15
1.10
1.05
1.00
0.95
0.90
0.85
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

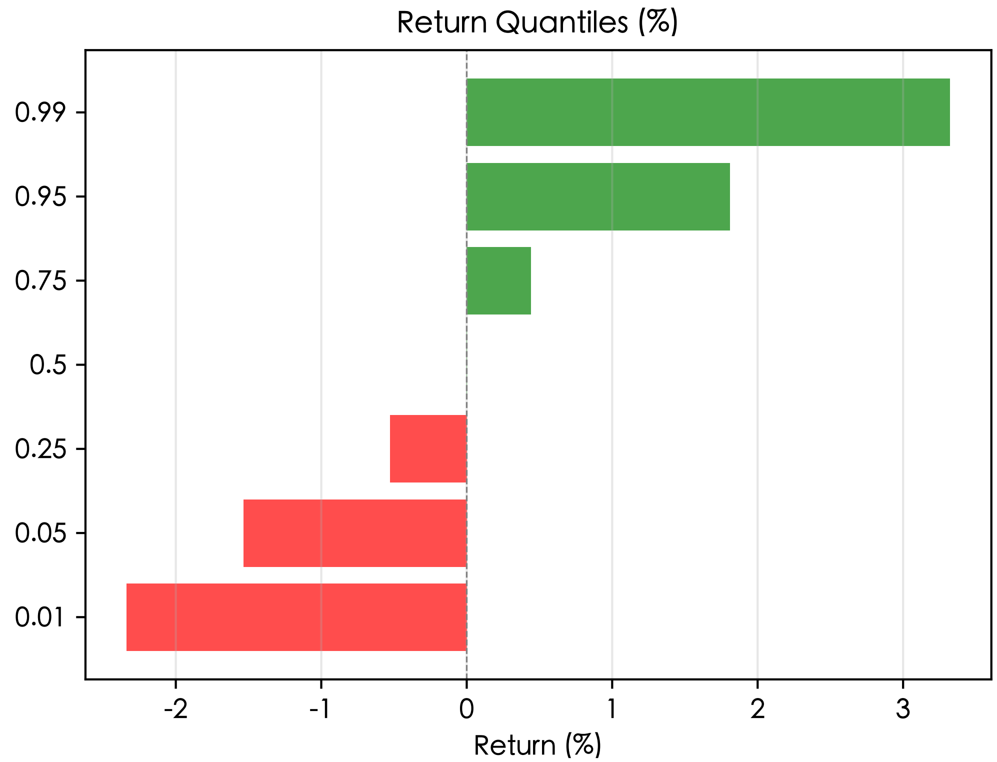

Drawdown
Drawdown
0.00
-0.05
-0.10
-0.15
-0.20
-0.25
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

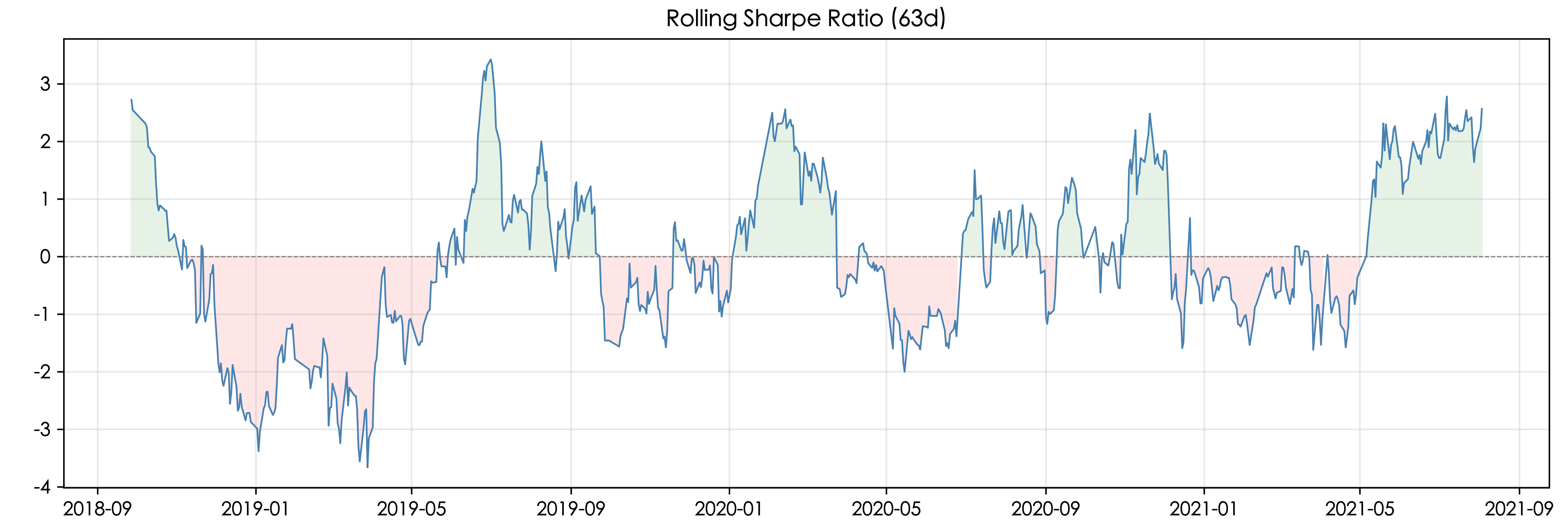


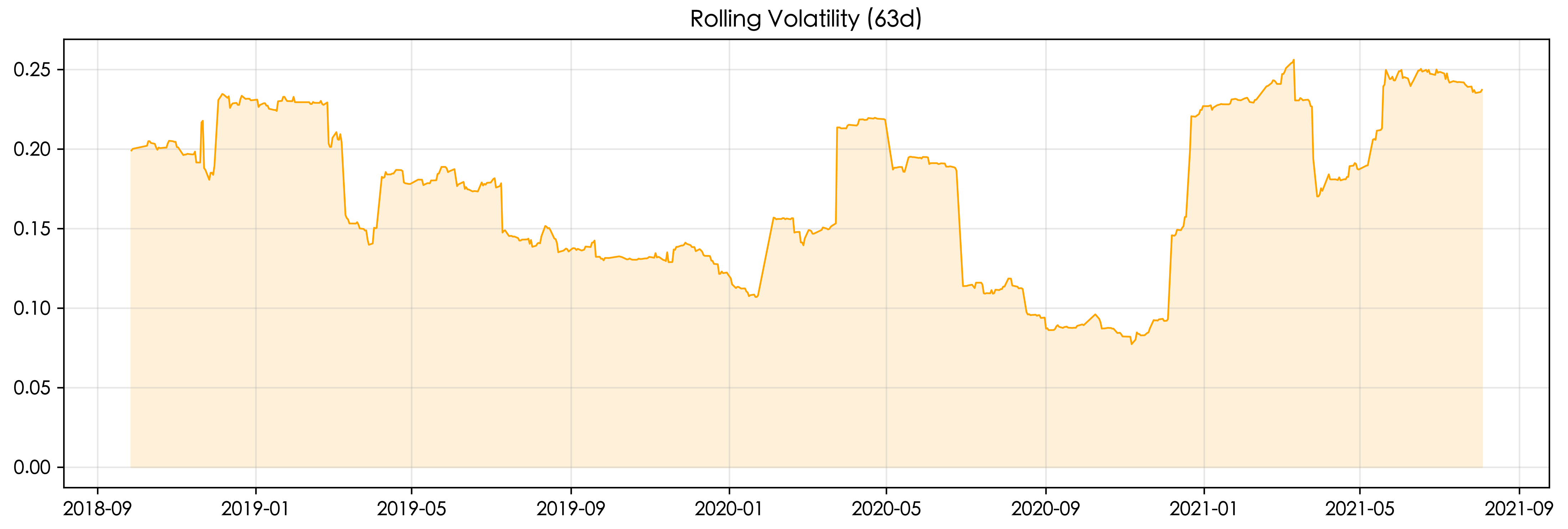
Cumulative Returns (Log Scale)
Growth of $1 (log)
1.15×10^0
1.1×10^0
1.05×10^0
10^0
9.5×10^{-1}
9×10^{-1}
8.5×10^{-1}
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09


Daily Returns
Return
0.06
0.04
0.02
0.00
-0.02
-0.04
-0.06
-0.08
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09


Daily Returns Distribution
Mean: 0.004%
160
140
120
100
80
60
40
20
0
-0.08
-0.06
-0.04
-0.02
0.00
0.02
0.04
0.06
Return


Return Quantiles (%)
0.99
0.95
0.75
0.5
0.25
0.05
0.01
-2
-1
0
1
2
3
Return (%)


Rolling Sharpe Ratio (63d)
3
2
1
0
-1
-2
-3
-4
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09


Rolling Volatility (63d)
0.25
0.20
0.15
0.10
0.05
0.00
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

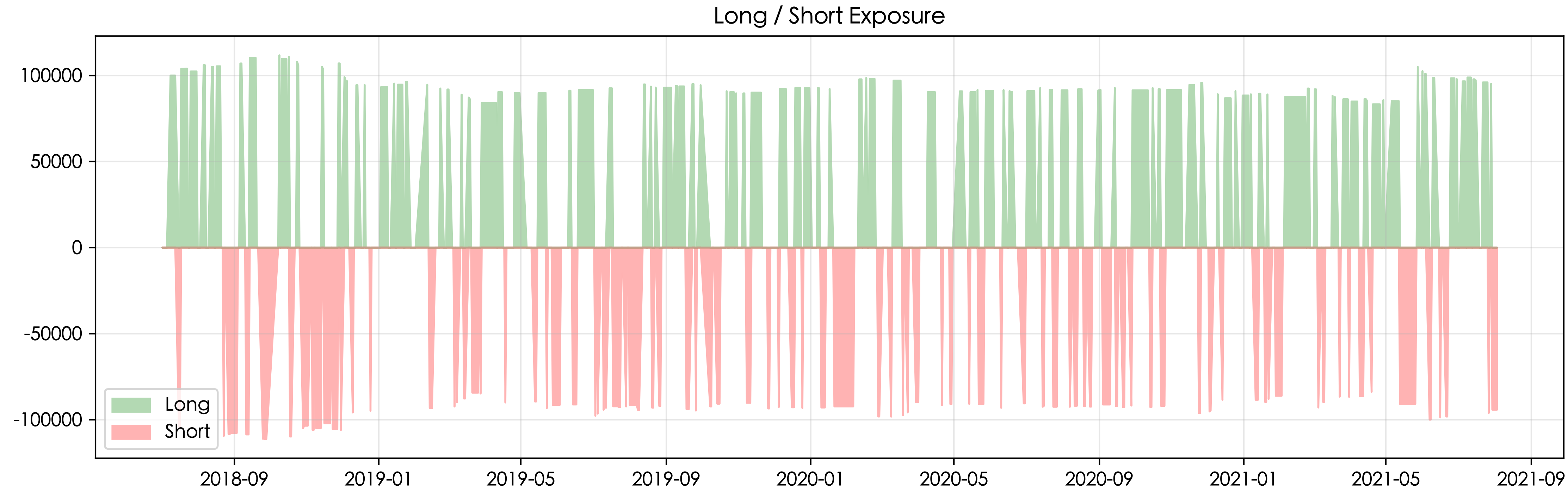

Monthly Returns (%)
2018
2019
2020
2021
01
02
03
04
05
06
07
08
09
10
11
12
20
15
10
5
0
-5
-10
Annual Returns
2021
2020
2019
2018
-10
-5
0
5
10
15
Return (%)
Monthly Returns Dist (%)
8
7
6
5
4
3
2
1
0
-10
-5
0
5
10
15
20
Return (%)

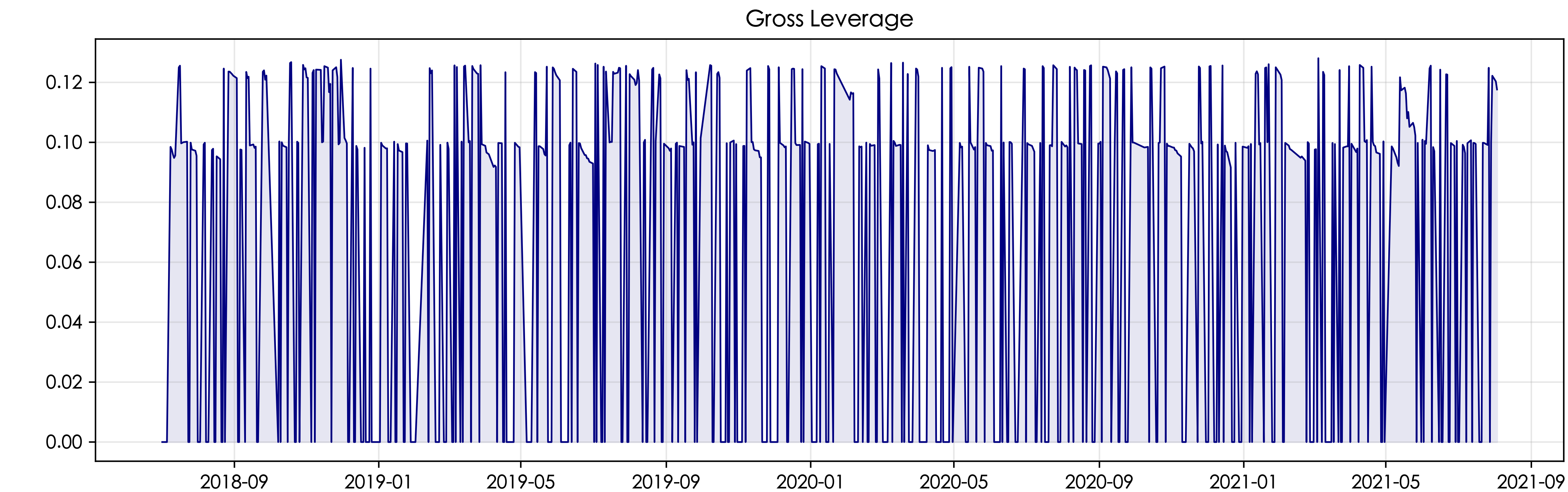
Monthly Returns (%)

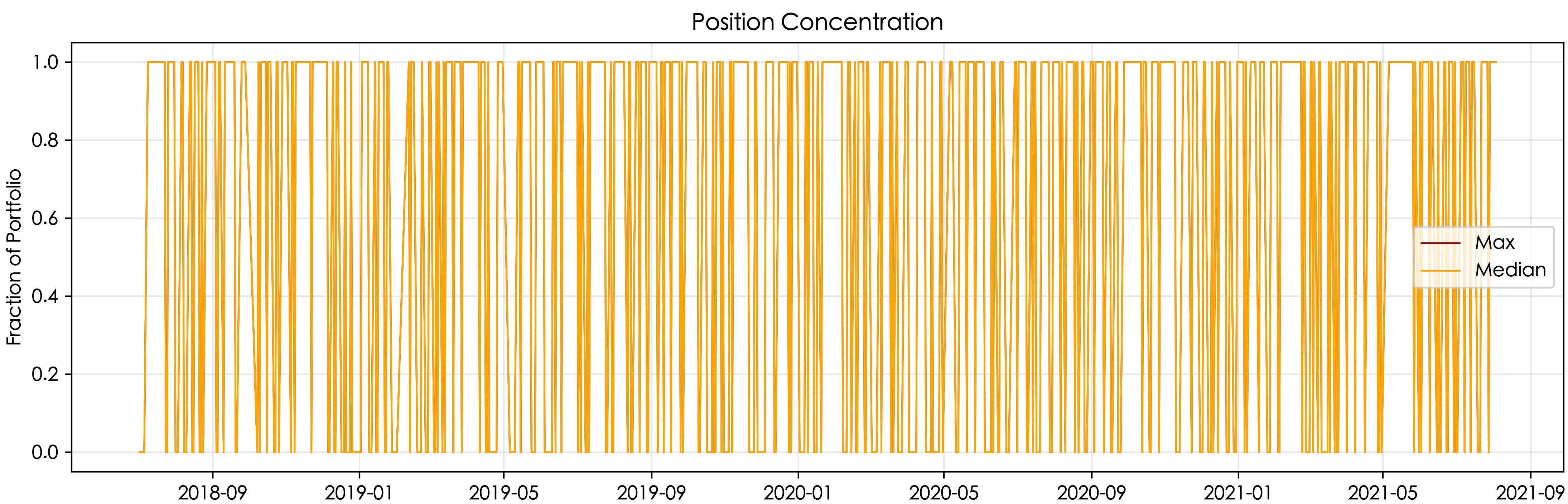
	01	02	03	04	05	06	07	08	09	10	11	12
2018	0.00	0.00	0.00	0.00	0.00	0.00	7.64	1.70	3.25	-8.28	0.79	-9.79
2019	0.44	-2.86	-7.90	8.01	1.39	6.26	-7.15	2.04	-0.45	-3.62	3.63	0.35
2020	0.20	7.45	-10.07	0.24	1.84	-1.34	0.43	0.58	-0.36	1.46	2.63	-5.73
2021	-3.74	6.46	-5.92	-1.66	20.59	-5.09	-1.72	2.82	0.00	0.00	0.00	0.00

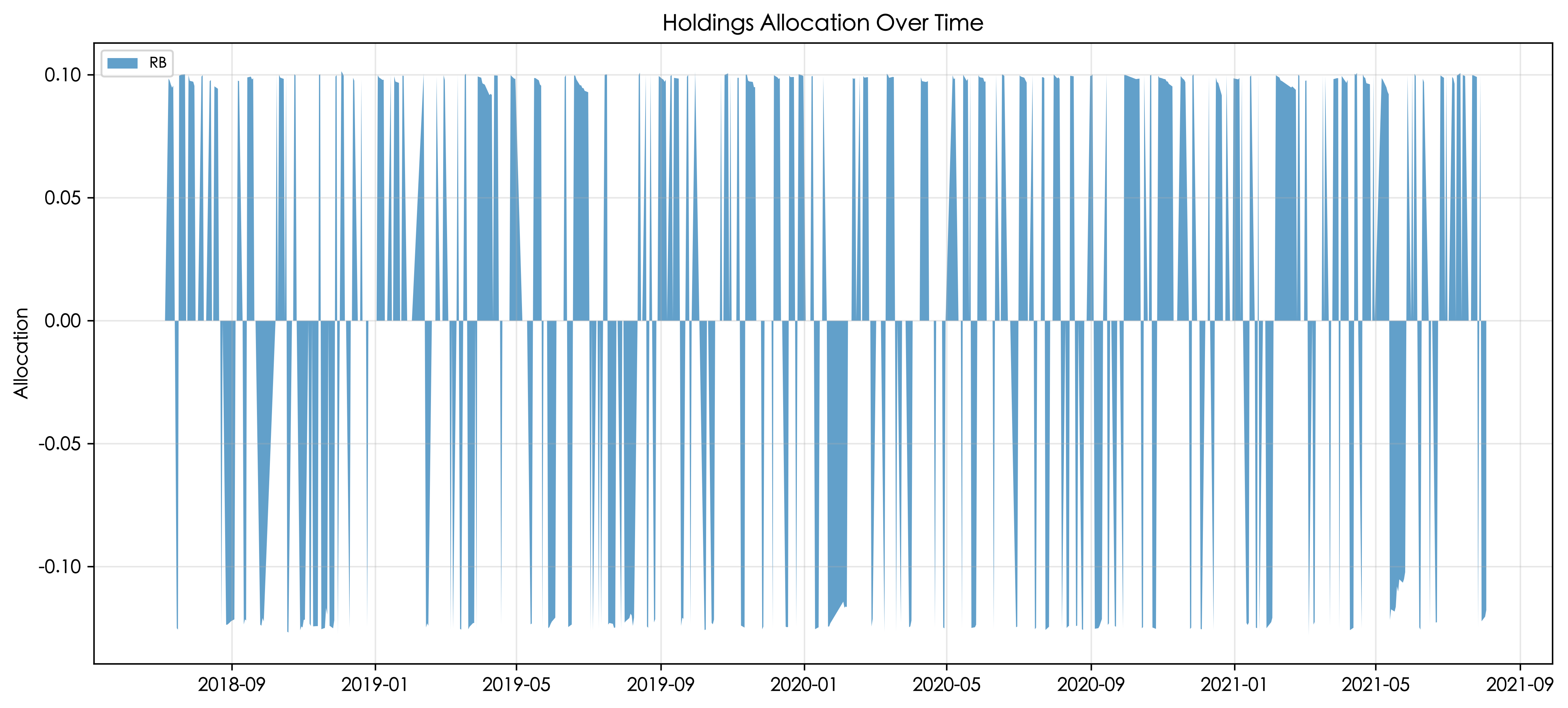
Position Summary

Metric	Value
Avg Gross Leverage	0.0679
Max Gross Leverage	0.1281
Avg Long Exposure	34,140.53
Avg Short Exposure	-24,472.67
Avg Max Position Concentration	0.6242
Number of Assets	1


Long / Short Exposure
100000
50000
0
-50000
-100000
Long
Short
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09


Gross Leverage
0.12
0.10
0.08
0.06
0.04
0.02
0.00
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

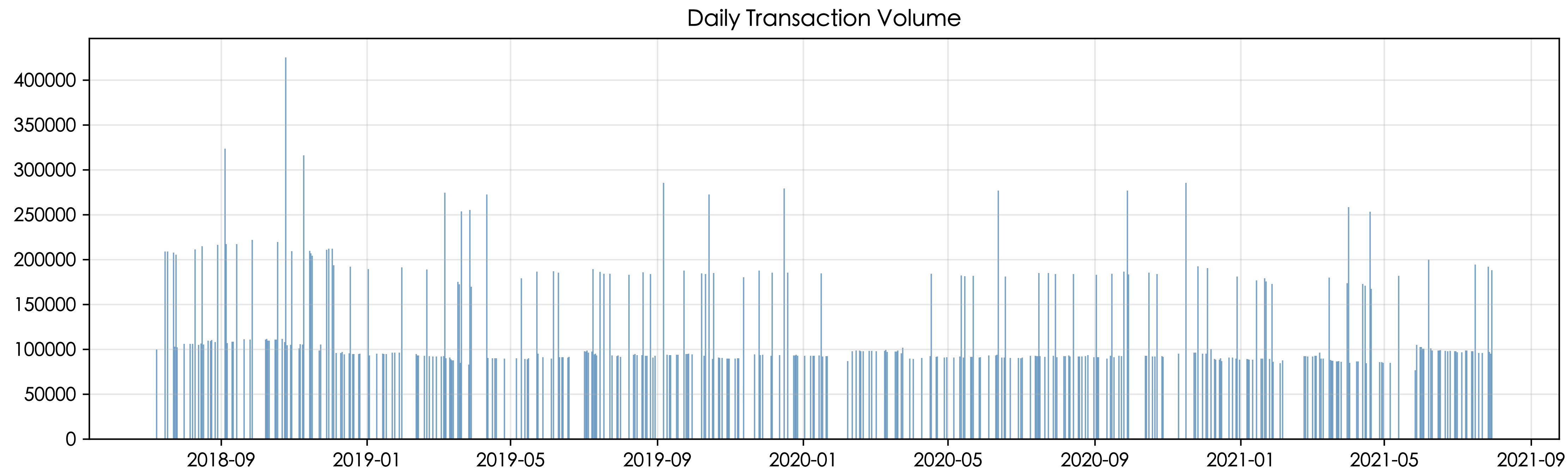

Position Concentration
Fraction of Portfolio
1.0
0.8
0.6
0.4
0.2
0.0
Max
Median
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

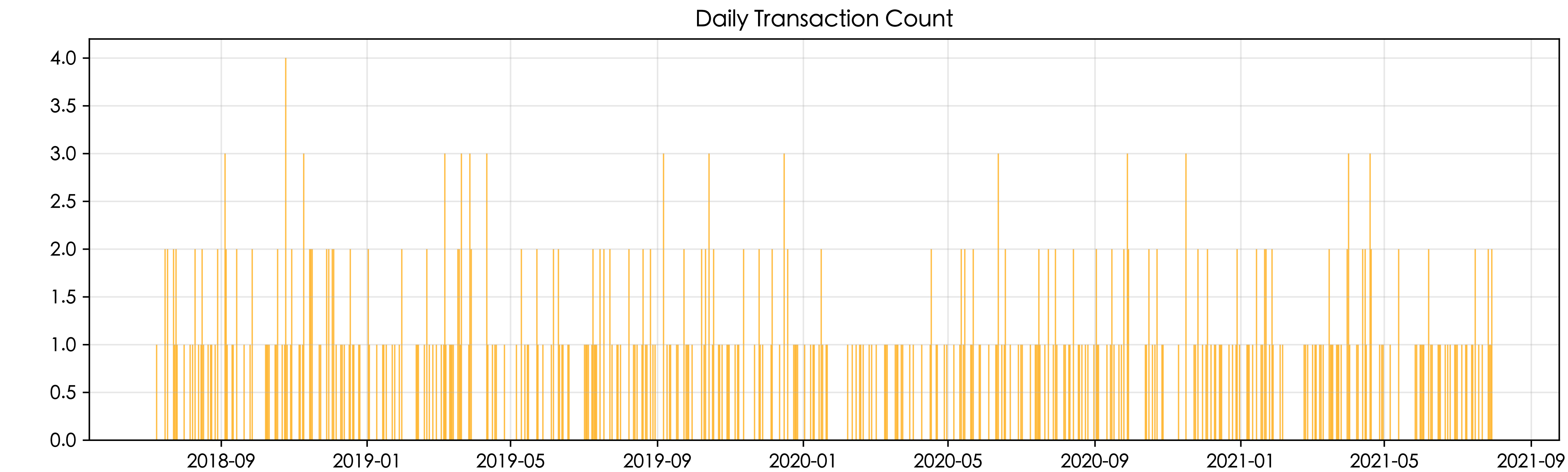


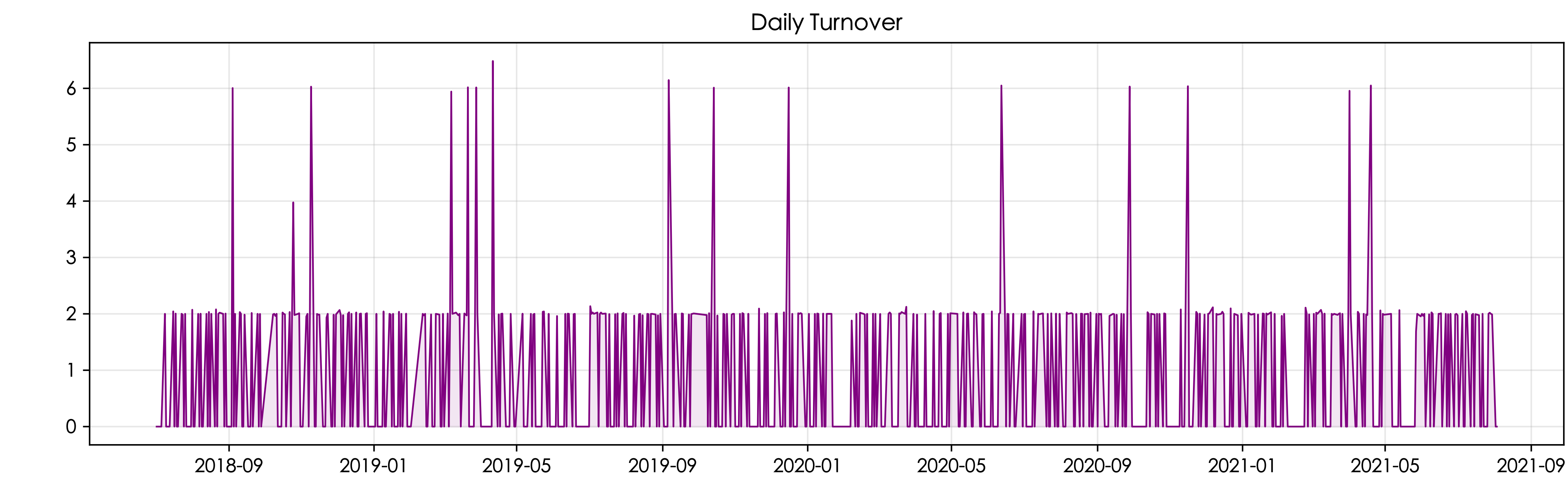
Holdings Allocation Over Time
RB
Allocation
0.10
0.05
0.00
-0.05
-0.10
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

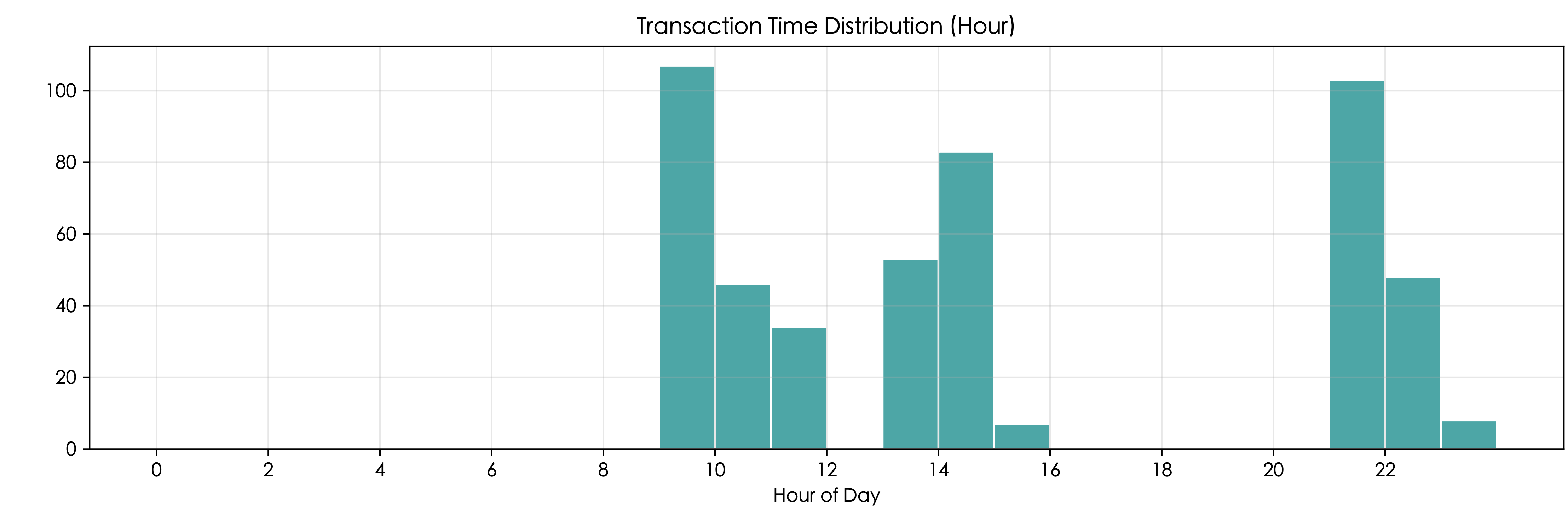
Transaction Summary

Metric	Value
Total Transactions	489
Total Transaction Days	380
Avg Daily Trades	1.2868
Max Daily Trades	4
Avg Daily Volume	121,696.82
Max Daily Volume	425,194.22
Unique Symbols Traded	1


Daily Transaction Volume
400000
350000
300000
250000
200000
150000
100000
50000
0
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

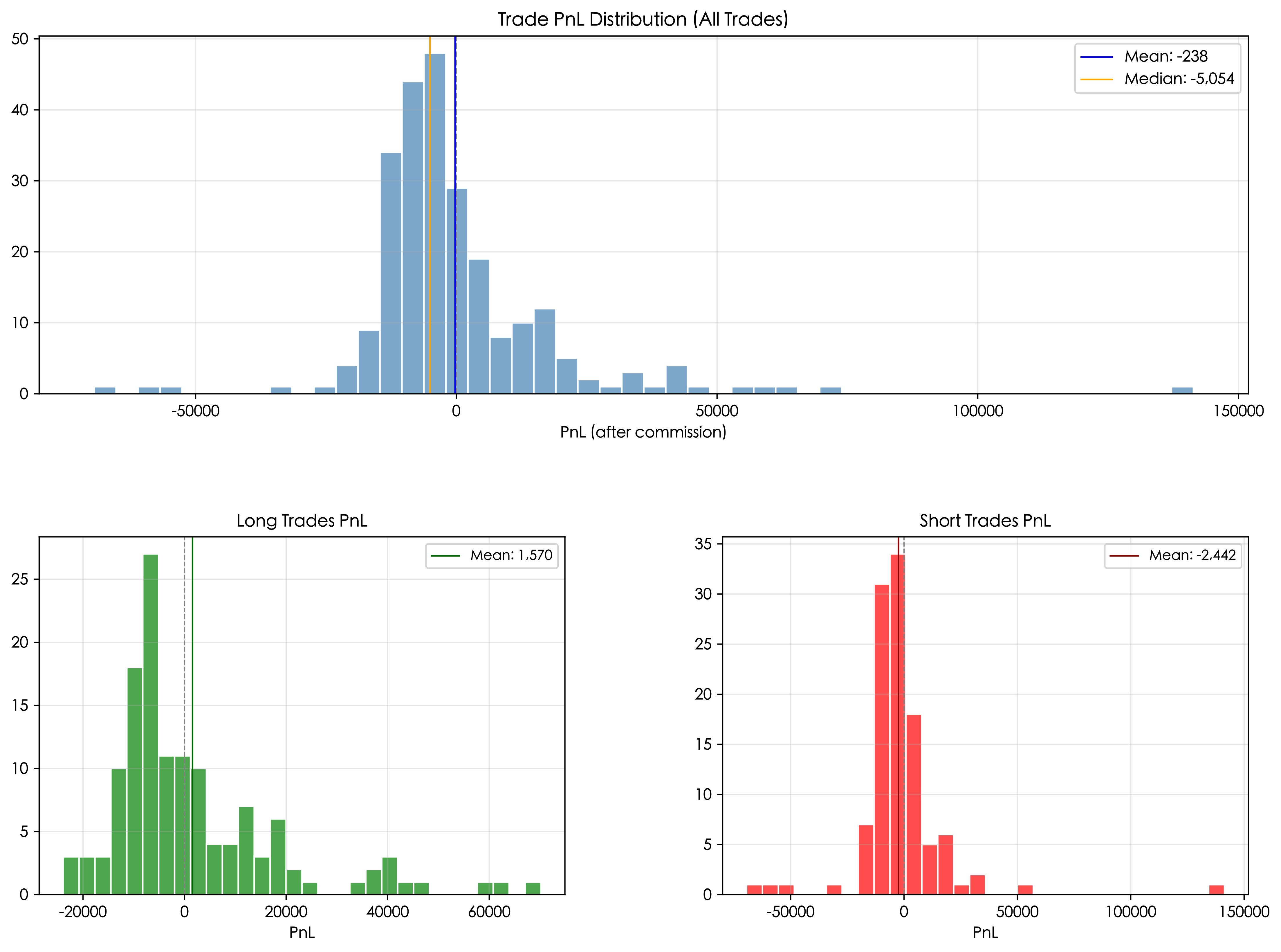

Daily Transaction Count
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09


Daily Turnover
6
5
4
3
2
1
0
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09


Transaction Time Distribution (Hour)
100
80
60
40
20
0
0
2
4
6
8
10
12
14
16
18
20
22
Hour of Day

Trade Statistics

Metric	Value
Total Trades	244
Winning Trades	92
Losing Trades	152
Win Rate	37.70%
Total PnL	-58,183.28
Avg PnL per Trade	-238.46
Median PnL per Trade	-5,054.16
PnL Std Dev	18,779.61
Avg Win	15,373.46
Avg Loss	-9,687.77
Max Win	141,365.73
Max Loss	-69,465.59
Profit/Loss Ratio	1.5869
Expectancy	-238.46
Total Commission	46,150.61
Avg Commission per Trade	189.14
Long Trades	134
Short Trades	110
Long Win Rate	41.79%
Long Avg PnL	1,570.38
Long Total PnL	210,431.47
Short Win Rate	32.73%
Short Avg PnL	-2,441.95
Short Total PnL	-268,614.75
Avg Holding Bars	128.04
Median Holding Bars	105.50
Max Holding Bars	709
Min Holding Bars	5


Trade PnL Distribution (All Trades)
Mean: -238
Median: -5,054
PnL (after commission)
Long Trades PnL
Mean: 1,570
PnL
Short Trades PnL
Mean: -2,442
PnL


Trade Holding Time Distribution
Mean: 128.0 bars
Median: 106 bars
0
5
10
15
20
25
0
100
200
300
400
500
600
700
Holding Time (bars)