

Experiment [e99649cf-5b2a-4c29-8f5a-a73e7fff160c](#).

Full tear sheet

Live testing was started at 2017-01-01 where SPY was our benchmark and expected return of the market. Using this strategy, the capital at the end of the investment period were 66.15.

Start date	2014-01-02		
End date	2017-12-29		
In-sample months	36		
Out-of-sample months	11		
	In-sample	Out-of-sample	All
Annual return	-0.01%	0.096%	0.017%
Cumulative returns	-0.029%	0.095%	0.066%
Annual volatility	0.277%	0.194%	0.259%
Sharpe ratio	-0.03	0.49	0.07
Calmar ratio	-0.02	0.64	0.03
Stability	0.54	0.06	0.37
Max drawdown	-0.594%	-0.149%	-0.594%
Omega ratio	0.99	1.13	1.02
Sortino ratio	-0.05	0.86	0.10
Skew	0.86	1.54	0.94
Kurtosis	10.90	11.58	11.83
Tail ratio	0.92	1.58	1.02
Daily value at risk	-0.035%	-0.024%	-0.033%
Gross leverage	0.02	0.02	0.02
Daily turnover	50.15%	49.902%	49.989%
Alpha	-0.00	-0.00	-0.00
Beta	0.01	0.01	0.01

Worst drawdown periods	Net drawdown in %	Peak date	Valley date	Recovery date	Duration
0	0.59	2015-02-23	2016-09-09	NaT	NaN
1	0.24	2014-02-10	2014-05-16	2014-06-09	86
2	0.13	2014-08-29	2014-10-16	2014-11-24	62
3	0.07	2015-01-08	2015-01-28	2015-02-12	26
4	0.06	2014-01-27	2014-01-30	2014-02-04	7

Stress Events	mean	min	max
Apr14	-0.01%	-0.07%	0.06%
Oct14	0.00%	-0.02%	0.03%
Fall2015	-0.00%	-0.07%	0.05%
New Normal	0.00%	-0.09%	0.10%

Summary stats	All trades	Short trades	Long trades
Total number of round_trips	503.00	449.00	54.00
Percent profitable	0.42	0.40	0.54
Winning round_trips	209.00	180.00	29.00
Losing round_trips	294.00	269.00	25.00
Even round_trips	0.00	0.00	0.00

PnL stats	All trades	Short trades	Long trades
Total profit	\$-10296.84	\$-5043.46	\$-5253.38
Gross profit	\$8305.53	\$7124.75	\$1180.78
Gross loss	\$-18602.37	\$-12168.21	\$-6434.16
Profit factor	\$0.45	\$0.59	\$0.18
Avg. trade net profit	\$-20.47	\$-11.23	\$-97.28
Avg. winning trade	\$39.74	\$39.58	\$40.72
Avg. losing trade	\$-63.27	\$-45.23	\$-257.37
Ratio Avg. Win:Avg. Loss	\$0.63	\$0.88	\$0.16
Largest winning trade	\$182.57	\$182.57	\$101.19
Largest losing trade	\$-5522.40	\$-189.46	\$-5522.40

Duration stats	All trades	Short trades	Long trades
Avg duration	14 days 06:55:06.560636183	15 days 19:53:03.073496659	1 days 11:33:20
Median duration	15 days 00:00:00	15 days 01:00:00	1 days 00:00:00
Longest duration	19 days 00:00:00	19 days 00:00:00	4 days 00:00:00
Shortest duration	1 days 00:00:00	1 days 00:00:00	1 days 00:00:00

Return stats	All trades	Short trades	Long trades
Avg returns all round_trips	-0.01%	-0.01%	NaN
Avg returns winning	0.04%	0.04%	NaN
Avg returns losing	-0.04%	-0.04%	NaN
Median returns all round_trips	-0.01%	-0.01%	NaN
Median returns winning	0.03%	0.03%	NaN
Median returns losing	-0.04%	-0.04%	NaN
Largest winning trade	0.18%	0.18%	NaN
Largest losing trade	-0.18%	-0.18%	NaN

Symbol stats	AAPL
Avg returns all round_trips	-0.01%
Avg returns winning	0.04%
Avg returns losing	-0.04%
Median returns all round_trips	-0.01%
Median returns winning	0.03%
Median returns losing	-0.04%
Largest winning trade	0.18%
Largest losing trade	-0.18%
Profitability (PnL / PnL total) per name	
symbol	
AAPL	100.00%













