

Sample Mean Reversion Algorithm

Algorithm (/algorithms/572d39dad2416340f3000324)

All Backtests (/algorithms/572d39dad2416340f3000324/backtests)

Settings: From 2015-04-04 to 2016-05-05 with \$1,000,000 initial capital

Live Trade

Share Results



Calendar: US Equities

Status: ☒ Backtest complete

Results Overview

Transaction Details

Daily Positions & Gains

Log Output

RISK METRICS

Returns

Benchmark Returns

Alpha

Beta

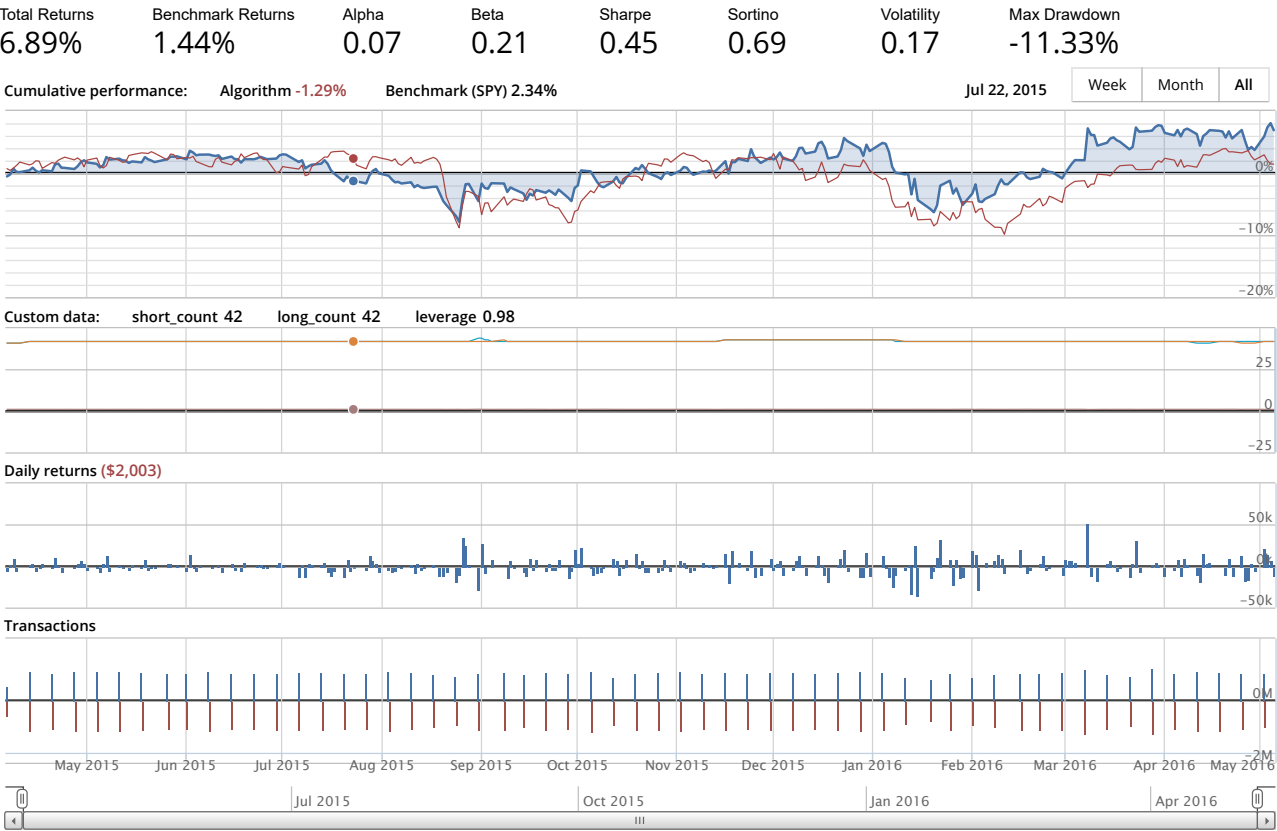
Sharpe

Sortino

Volatility

Benchmark Volatility

Max Drawdown



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