Cell Type:

Research Memory: 26%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [1]:



bt **=** get\_backtest('5eae74e4be074f4634b6335b')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:00|##########################################################|

| **Start date** | 2019-10-31 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 5 | | |
|  | **Backtest** | |  |
| **Annual return** | -35.955% | |  |
| **Cumulative returns** | -19.831% | |  |
| **Annual volatility** | 48.28% | |  |
| **Sharpe ratio** | -0.68 | |  |
| **Calmar ratio** | -0.84 | |  |
| **Stability** | 0.59 | |  |
| **Max drawdown** | -42.585% | |  |
| **Omega ratio** | 0.87 | |  |
| **Sortino ratio** | -0.89 | |  |
| **Skew** | -0.58 | |  |
| **Kurtosis** | 4.75 | |  |
| **Tail ratio** | 0.94 | |  |
| **Daily value at risk** | -6.213% | |  |
| **Gross leverage** | 0.97 | |  |
| **Daily turnover** | 1.621% | |  |
| **Alpha** | -0.35 | |  |
| **Beta** | 1.05 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 42.58 | | 2020-01-16 | 2020-03-23 | NaT | NaN |
| **1** | | 3.60 | | 2019-11-08 | 2019-11-21 | 2019-12-19 | 30 |
| **2** | | 0.92 | | 2019-12-24 | 2020-01-03 | 2020-01-13 | 15 |
| **3** | | 0.29 | | 2019-11-04 | 2019-11-05 | 2019-11-07 | 4 |
| **4** | | 0.00 | | 2019-10-31 | 2019-10-31 | 2019-10-31 | 1 |

| **Stress Events** | **mean** | **min** | | **max** | |
| --- | --- | --- | --- | --- | --- |
| **New Normal** | -0.13% | -12.85% | | 9.92% | |
| **Top 10 long positions of all time** | | | **max** | |
| **LM-4488** | | | 4.94% | |
| **NVRO-48025** | | | 4.61% | |
| **APLS-51423** | | | 4.29% | |
| **BCPC-932** | | | 3.84% | |
| **CMS-1665** | | | 3.78% | |
| **WM-19181** | | | 3.60% | |
| **PGEN-45239** | | | 3.42% | |
| **FOE-2933** | | | 3.39% | |
| **KO-4283** | | | 3.29% | |
| **MANT-23447** | | | 3.22% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **LM-4488** | 4.94% |
| **NVRO-48025** | 4.61% |
| **APLS-51423** | 4.29% |
| **BCPC-932** | 3.84% |
| **CMS-1665** | 3.78% |
| **WM-19181** | 3.60% |
| **PGEN-45239** | 3.42% |
| **FOE-2933** | 3.39% |
| **KO-4283** | 3.29% |
| **MANT-23447** | 3.22% |

/venvs/py35/lib/python3.5/site-packages/statsmodels/nonparametric/kdetools.py:20: VisibleDeprecationWarning: using a non-integer number instead of an integer will result in an error in the future

y = X[:m/2+1] + np.r\_[0,X[m/2+1:],0]\*1j

**Performance Relative to Common Risk Factors**

| **Summary Statistics** |  |
| --- | --- |
| **Annualized Specific Return** | -27.90% |
| **Annualized Common Return** | -8.09% |
| **Annualized Total Return** | -35.96% |
| **Specific Sharpe Ratio** | -2.36 |
| **Exposures Summary** | **Average Risk Factor Exposure** | **Annualized Return** | **Cumulative Return** |
| **basic\_materials** | 0.14 | -2.28% | -1.14% |
| **consumer\_cyclical** | 0.04 | -0.07% | -0.04% |
| **financial\_services** | 0.08 | -3.08% | -1.54% |
| **real\_estate** | 0.08 | -2.79% | -1.40% |
| **consumer\_defensive** | 0.02 | -0.23% | -0.11% |
| **health\_care** | 0.12 | 2.30% | 1.14% |
| **utilities** | 0.05 | -0.75% | -0.38% |
| **communication\_services** | 0.00 | 0.00% | 0.00% |
| **energy** | 0.05 | -1.76% | -0.88% |
| **industrials** | 0.18 | -5.91% | -2.97% |
| **technology** | 0.13 | 4.05% | 1.99% |
| **momentum** | 0.18 | 0.21% | 0.10% |
| **size** | -0.32 | -0.13% | -0.06% |
| **value** | 0.08 | -0.32% | -0.16% |
| **short\_term\_reversal** | 0.08 | 5.60% | 2.74% |
| **volatility** | 0.32 | 3.77% | 1.85% |

In [ ]:



​