Backtest 25 10 years ALEX MACROSS

Research Memory: 33%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [1]:

bt **=** get\_backtest('5eafbed4be074f4634b64aa4')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:01:13|##########################################################|

| **Start date** | 2010-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 119 | | |
|  | **Backtest** | |  |
| **Annual return** | 4.278% | |  |
| **Cumulative returns** | 51.986% | |  |
| **Annual volatility** | 6.968% | |  |
| **Sharpe ratio** | 0.64 | |  |
| **Calmar ratio** | 0.44 | |  |
| **Stability** | 0.91 | |  |
| **Max drawdown** | -9.796% | |  |
| **Omega ratio** | 1.12 | |  |
| **Sortino ratio** | 0.88 | |  |
| **Skew** | -0.38 | |  |
| **Kurtosis** | 4.88 | |  |
| **Tail ratio** | 0.90 | |  |
| **Daily value at risk** | -0.86% | |  |
| **Gross leverage** | 0.78 | |  |
| **Daily turnover** | 20.629% | |  |
| **Alpha** | 0.02 | |  |
| **Beta** | 0.20 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 9.80 | | 2011-05-19 | 2011-12-14 | 2013-01-24 | 441 |
| **1** | | 8.92 | | 2015-08-05 | 2016-02-11 | 2017-05-24 | 471 |
| **2** | | 8.18 | | 2018-01-26 | 2019-01-14 | 2019-07-24 | 389 |
| **3** | | 7.85 | | 2020-03-18 | 2020-03-26 | NaT | NaN |
| **4** | | 7.56 | | 2020-02-19 | 2020-02-28 | 2020-03-18 | 21 |

/venvs/py35/lib/python3.5/site-packages/numpy/lib/function\_base.py:3834: RuntimeWarning: Invalid value encountered in percentile

RuntimeWarning)

| **Stress Events** | **mean** | **min** | **max** |
| --- | --- | --- | --- |
| **US downgrade/European Debt Crisis** | -0.04% | -1.09% | 1.07% |
| **Fukushima** | 0.11% | -0.56% | 0.51% |
| **EZB IR Event** | -0.02% | -0.80% | 0.68% |
| **Flash Crash** | -0.31% | -1.63% | 2.14% |
| **Apr14** | 0.02% | -0.77% | 0.63% |
| **Oct14** | 0.14% | -0.82% | 0.90% |
| **Fall2015** | -0.16% | -2.45% | 1.19% |
| **Recovery** | 0.01% | -1.77% | 2.14% |
| **New Normal** | 0.02% | -2.71% | 2.78% |
| **Top 10 long positions of all time** | **max** |
| **QDEL-6297** | 1.50% |
| **USM-7851** | 1.49% |
| **NEM-5261** | 1.48% |
| **MCY-5017** | 1.46% |
| **CCOI-23428** | 1.42% |
| **Y-8369** | 1.41% |
| **FCN-14927** | 1.40% |
| **FLO-2876** | 1.40% |
| **CLX-1616** | 1.39% |
| **KR-4297** | 1.39% |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **DO-13635** | -1.42% |
| **CWEN\_A-45096** | -1.09% |
| **OII-5629** | -0.74% |
| **FRTA-50398** | -0.73% |
| **CTCT-34783** | -0.70% |
| **TTI-7633** | -0.68% |
| **TPIC-50137** | -0.68% |
| **FRED-2989** | -0.67% |
| **GTT-44938** | -0.67% |
| **WLL-25707** | -0.67% |
| **Top 10 positions of all time** | **max** |
| **QDEL-6297** | 1.50% |
| **USM-7851** | 1.49% |
| **NEM-5261** | 1.48% |
| **MCY-5017** | 1.46% |
| **DO-13635** | 1.42% |
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| **FLO-2876** | 1.40% |
| **CLX-1616** | 1.39% |

/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** | -2.35% |
| **Annualized Common Return** | 6.77% |
| **Annualized Total Return** | 4.28% |
| **Specific Sharpe Ratio** | -0.66 |
| **Exposures Summary** | **Average Risk Factor Exposure** | **Annualized Return** | **Cumulative Return** |
| **basic\_materials** | 0.01 | -0.02% | -0.15% |
| **consumer\_cyclical** | 0.01 | 0.03% | 0.35% |
| **financial\_services** | 0.06 | 0.64% | 6.59% |
| **real\_estate** | 0.07 | 0.37% | 3.80% |
| **consumer\_defensive** | 0.08 | 0.76% | 7.85% |
| **health\_care** | 0.07 | 0.76% | 7.82% |
| **utilities** | 0.05 | 0.49% | 4.96% |
| **communication\_services** | 0.02 | -0.03% | -0.27% |
| **energy** | -0.00 | -0.05% | -0.45% |
| **industrials** | 0.03 | 0.31% | 3.10% |
| **technology** | 0.06 | 0.71% | 7.35% |
| **momentum** | 0.12 | -0.00% | -0.02% |
| **size** | 0.58 | -0.22% | -2.18% |
| **value** | -0.14 | -0.04% | -0.38% |
| **short\_term\_reversal** | -0.47 | -0.45% | -4.45% |
| **volatility** | -0.54 | 3.48% | 40.74% |

In [ ]:

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