Cell Type:CodeMarkdownRaw NBConvertHeading-

Research Memory: 39%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [1]:

bt **=** get\_backtest('5eafdb48f6fbe646a8340d96')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:03|##########################################################|

| **Start date** | 2019-10-31 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 5 | | |
|  | **Backtest** | |  |
| **Annual return** | 0.444% | |  |
| **Cumulative returns** | 0.22% | |  |
| **Annual volatility** | 12.639% | |  |
| **Sharpe ratio** | 0.10 | |  |
| **Calmar ratio** | 0.06 | |  |
| **Stability** | 0.00 | |  |
| **Max drawdown** | -7.838% | |  |
| **Omega ratio** | 1.02 | |  |
| **Sortino ratio** | 0.14 | |  |
| **Skew** | -0.03 | |  |
| **Kurtosis** | 3.85 | |  |
| **Tail ratio** | 1.03 | |  |
| **Daily value at risk** | -1.587% | |  |
| **Gross leverage** | 0.70 | |  |
| **Daily turnover** | 22.987% | |  |
| **Alpha** | 0.01 | |  |
| **Beta** | -0.02 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 7.84 | | 2020-03-18 | 2020-03-26 | NaT | NaN |
| **1** | | 7.56 | | 2020-02-19 | 2020-02-28 | 2020-03-18 | 21 |
| **2** | | 1.36 | | 2019-11-19 | 2019-12-11 | 2020-01-15 | 42 |
| **3** | | 1.05 | | 2020-01-23 | 2020-01-31 | 2020-02-05 | 10 |
| **4** | | 0.66 | | 2019-11-01 | 2019-11-07 | 2019-11-18 | 12 |

| **Stress Events** | **mean** | **min** | | **max** | |
| --- | --- | --- | --- | --- | --- |
| **New Normal** | 0.00% | -2.71% | | 2.78% | |
| **Top 10 long positions of all time** | | | **max** | |
| **QDEL-6297** | | | 1.50% | |
| **NEM-5261** | | | 1.48% | |
| **CCOI-23428** | | | 1.42% | |
| **FCN-14927** | | | 1.40% | |
| **FLO-2876** | | | 1.40% | |
| **CLX-1616** | | | 1.39% | |
| **KR-4297** | | | 1.39% | |
| **SHEN-22166** | | | 1.38% | |
| **ODFL-5582** | | | 1.38% | |
| **GIS-3214** | | | 1.38% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **DO-13635** | -1.42% |
| **OII-5629** | -0.74% |
| **TPIC-50137** | -0.68% |
| **CZR-42461** | -0.67% |
| **FOCS-52242** | -0.67% |
| **EXP-11120** | -0.67% |
| **NEX-50612** | -0.66% |
| **COTY-44909** | -0.66% |
| **GTT-44938** | -0.66% |
| **APA-448** | -0.65% |
| **Top 10 positions of all time** | **max** |
| **QDEL-6297** | 1.50% |
| **NEM-5261** | 1.48% |
| **DO-13635** | 1.42% |
| **CCOI-23428** | 1.42% |
| **FCN-14927** | 1.40% |
| **FLO-2876** | 1.40% |
| **CLX-1616** | 1.39% |
| **KR-4297** | 1.39% |
| **SHEN-22166** | 1.38% |
| **ODFL-5582** | 1.38% |

/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** | -0.57% |
| **Annualized Common Return** | 0.91% |
| **Annualized Total Return** | 0.44% |
| **Specific Sharpe Ratio** | -0.08 |
| **Exposures Summary** | **Average Risk Factor Exposure** | **Annualized Return** | **Cumulative Return** |
| **basic\_materials** | 0.00 | -0.24% | -0.12% |
| **consumer\_cyclical** | 0.00 | -0.49% | -0.25% |
| **financial\_services** | 0.05 | 0.31% | 0.15% |
| **real\_estate** | 0.05 | -0.13% | -0.07% |
| **consumer\_defensive** | 0.07 | -0.84% | -0.42% |
| **health\_care** | 0.06 | -0.38% | -0.19% |
| **utilities** | 0.04 | 0.09% | 0.05% |
| **communication\_services** | 0.03 | 0.29% | 0.15% |
| **energy** | -0.01 | 1.85% | 0.92% |
| **industrials** | 0.03 | 0.28% | 0.14% |
| **technology** | 0.04 | 1.06% | 0.52% |
| **momentum** | 0.21 | 0.05% | 0.02% |
| **size** | 0.51 | 0.52% | 0.26% |
| **value** | -0.17 | 1.18% | 0.58% |
| **short\_term\_reversal** | -0.45 | 3.31% | 1.63% |
| **volatility** | -0.49 | -5.27% | -2.65% |

In [ ]:

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