Cell Type:

Research Memory: 41%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [1]:



bt **=** get\_backtest('5eae77ae5e6ee1469f78929b')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:19|##########################################################|

| **Start date** | 2015-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 60 | | |
|  | **Backtest** | |  |
| **Annual return** | 4.066% | |  |
| **Cumulative returns** | 22.053% | |  |
| **Annual volatility** | 12.153% | |  |
| **Sharpe ratio** | 0.39 | |  |
| **Calmar ratio** | 0.20 | |  |
| **Stability** | 0.84 | |  |
| **Max drawdown** | -20.04% | |  |
| **Omega ratio** | 1.07 | |  |
| **Sortino ratio** | 0.52 | |  |
| **Skew** | -0.68 | |  |
| **Kurtosis** | 5.60 | |  |
| **Tail ratio** | 0.89 | |  |
| **Daily value at risk** | -1.512% | |  |
| **Gross leverage** | 1.02 | |  |
| **Daily turnover** | 22.568% | |  |
| **Alpha** | -0.01 | |  |
| **Beta** | 0.52 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 20.04 | | 2020-02-20 | 2020-03-23 | NaT | NaN |
| **1** | | 15.38 | | 2015-06-22 | 2016-02-11 | 2016-07-11 | 276 |
| **2** | | 14.31 | | 2018-09-13 | 2018-12-24 | 2019-06-19 | 200 |
| **3** | | 8.98 | | 2018-01-26 | 2018-02-08 | 2018-08-17 | 146 |
| **4** | | 8.52 | | 2016-09-07 | 2016-11-04 | 2017-02-13 | 114 |

/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** | |
| --- | --- | --- | --- | --- | --- |
| **Fall2015** | -0.26% | -3.95% | | 2.48% | |
| **New Normal** | 0.02% | -4.46% | | 4.23% | |
| **Top 10 long positions of all time** | | | **max** | |
| **NEM-5261** | | | 5.91% | |
| **CCOI-23428** | | | 5.51% | |
| **QDEL-6297** | | | 5.50% | |
| **FCN-14927** | | | 5.49% | |
| **IRDM-35933** | | | 5.42% | |
| **BGS-33892** | | | 5.36% | |
| **SHEN-22166** | | | 5.35% | |
| **CABO-49204** | | | 5.35% | |
| **SAFE-50967** | | | 5.32% | |
| **CTXS-14014** | | | 5.31% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **NEM-5261** | 5.91% |
| **CCOI-23428** | 5.51% |
| **QDEL-6297** | 5.50% |
| **FCN-14927** | 5.49% |
| **IRDM-35933** | 5.42% |
| **BGS-33892** | 5.36% |
| **SHEN-22166** | 5.35% |
| **CABO-49204** | 5.35% |
| **SAFE-50967** | 5.32% |
| **CTXS-14014** | 5.31% |

/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** | -3.75% |
| **Annualized Common Return** | 8.07% |
| **Annualized Total Return** | 4.07% |
| **Specific Sharpe Ratio** | -0.59 |
| **Exposures Summary** | **Average Risk Factor Exposure** | **Annualized Return** | **Cumulative Return** |
| **basic\_materials** | 0.03 | 0.08% | 0.40% |
| **consumer\_cyclical** | 0.04 | 0.41% | 2.06% |
| **financial\_services** | 0.03 | 0.13% | 0.63% |
| **real\_estate** | 0.12 | 0.94% | 4.78% |
| **consumer\_defensive** | 0.12 | 0.80% | 4.04% |
| **health\_care** | 0.12 | 0.79% | 4.01% |
| **utilities** | 0.08 | 0.78% | 3.96% |
| **communication\_services** | 0.06 | 0.02% | 0.09% |
| **energy** | 0.00 | 0.00% | 0.00% |
| **industrials** | 0.07 | 0.59% | 3.00% |
| **technology** | 0.10 | 1.83% | 9.48% |
| **momentum** | 0.20 | -0.24% | -1.19% |
| **size** | 0.40 | 0.47% | 2.36% |
| **value** | -0.23 | 0.26% | 1.31% |
| **short\_term\_reversal** | -0.61 | -0.20% | -0.99% |
| **volatility** | -0.45 | 1.56% | 8.07% |

In [ ]:



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