Cell Type:

Research Memory: 61%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [1]:



bt **=** get\_backtest('5eae8154155aed45e367759f')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:02|##########################################################|

| **Start date** | 2019-10-31 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 5 | | |
|  | **Backtest** | |  |
| **Annual return** | -7.805% | |  |
| **Cumulative returns** | -3.951% | |  |
| **Annual volatility** | 20.483% | |  |
| **Sharpe ratio** | -0.29 | |  |
| **Calmar ratio** | -0.39 | |  |
| **Stability** | 0.33 | |  |
| **Max drawdown** | -20.122% | |  |
| **Omega ratio** | 0.94 | |  |
| **Sortino ratio** | -0.39 | |  |
| **Skew** | -0.39 | |  |
| **Kurtosis** | 3.52 | |  |
| **Tail ratio** | 0.65 | |  |
| **Daily value at risk** | -2.605% | |  |
| **Gross leverage** | 0.93 | |  |
| **Daily turnover** | 24.277% | |  |
| **Alpha** | -0.07 | |  |
| **Beta** | 0.37 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 20.12 | | 2020-02-20 | 2020-03-23 | NaT | NaN |
| **1** | | 2.10 | | 2020-01-23 | 2020-01-31 | 2020-02-05 | 10 |
| **2** | | 1.15 | | 2019-11-27 | 2019-12-03 | 2019-12-19 | 17 |
| **3** | | 1.05 | | 2019-11-01 | 2019-11-07 | 2019-11-18 | 12 |
| **4** | | 1.00 | | 2019-12-26 | 2020-01-07 | 2020-01-13 | 13 |

| **Stress Events** | **mean** | **min** | | **max** | |
| --- | --- | --- | --- | --- | --- |
| **New Normal** | -0.02% | -4.46% | | 4.20% | |
| **Top 10 long positions of all time** | | | **max** | |
| **NEM-5261** | | | 5.92% | |
| **CCOI-23428** | | | 5.49% | |
| **QDEL-6297** | | | 5.47% | |
| **FCN-14927** | | | 5.44% | |
| **SHEN-22166** | | | 5.37% | |
| **BGS-33892** | | | 5.34% | |
| **CTXS-14014** | | | 5.34% | |
| **SAFE-50967** | | | 5.32% | |
| **GILD-3212** | | | 5.32% | |
| **WEC-8140** | | | 5.31% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **NEM-5261** | 5.92% |
| **CCOI-23428** | 5.49% |
| **QDEL-6297** | 5.47% |
| **FCN-14927** | 5.44% |
| **SHEN-22166** | 5.37% |
| **BGS-33892** | 5.34% |
| **CTXS-14014** | 5.34% |
| **SAFE-50967** | 5.32% |
| **GILD-3212** | 5.32% |
| **WEC-8140** | 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** | -2.78% |
| **Annualized Common Return** | -5.57% |
| **Annualized Total Return** | -7.80% |
| **Specific Sharpe Ratio** | -0.21 |
| **Exposures Summary** | **Average Risk Factor Exposure** | **Annualized Return** | **Cumulative Return** |
| **basic\_materials** | 0.02 | -0.56% | -0.28% |
| **consumer\_cyclical** | 0.03 | -0.22% | -0.11% |
| **financial\_services** | 0.02 | -0.98% | -0.49% |
| **real\_estate** | 0.08 | 0.10% | 0.05% |
| **consumer\_defensive** | 0.11 | -1.26% | -0.63% |
| **health\_care** | 0.12 | -0.41% | -0.20% |
| **utilities** | 0.06 | -0.57% | -0.28% |
| **communication\_services** | 0.07 | 0.27% | 0.14% |
| **energy** | 0.00 | 0.00% | 0.00% |
| **industrials** | 0.06 | -0.78% | -0.39% |
| **technology** | 0.08 | 1.97% | 0.97% |
| **momentum** | 0.29 | -0.59% | -0.29% |
| **size** | 0.41 | 0.11% | 0.05% |
| **value** | -0.25 | 1.91% | 0.94% |
| **short\_term\_reversal** | -0.65 | 3.40% | 1.67% |
| **volatility** | -0.47 | -6.75% | -3.41% |

In [ ]:



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