Cell Type:

Research Memory: 60%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [1]:



bt **=** get\_backtest('5eae816dbe074f4634b633e9')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:01|##########################################################|

| **Start date** | 2019-10-31 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 5 | | |
|  | **Backtest** | |  |
| **Annual return** | -7.92% | |  |
| **Cumulative returns** | -4.01% | |  |
| **Annual volatility** | 30.685% | |  |
| **Sharpe ratio** | -0.12 | |  |
| **Calmar ratio** | -0.30 | |  |
| **Stability** | 0.34 | |  |
| **Max drawdown** | -26.502% | |  |
| **Omega ratio** | 0.97 | |  |
| **Sortino ratio** | -0.16 | |  |
| **Skew** | 0.11 | |  |
| **Kurtosis** | 5.98 | |  |
| **Tail ratio** | 1.01 | |  |
| **Daily value at risk** | -3.88% | |  |
| **Gross leverage** | 1.00 | |  |
| **Daily turnover** | 22.931% | |  |
| **Alpha** | -0.05 | |  |
| **Beta** | 0.56 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 26.50 | | 2020-02-20 | 2020-03-23 | NaT | NaN |
| **1** | | 1.75 | | 2020-01-23 | 2020-01-31 | 2020-02-05 | 10 |
| **2** | | 1.28 | | 2019-11-27 | 2019-12-03 | 2019-12-19 | 17 |
| **3** | | 1.03 | | 2019-12-20 | 2020-01-07 | 2020-01-13 | 17 |
| **4** | | 0.99 | | 2019-11-04 | 2019-11-21 | 2019-11-26 | 17 |

| **Stress Events** | **mean** | **min** | | **max** | |
| --- | --- | --- | --- | --- | --- |
| **New Normal** | -0.01% | -7.25% | | 9.23% | |
| **Top 10 long positions of all time** | | | **max** | |
| **QDEL-6297** | | | 15.24% | |
| **SHEN-22166** | | | 14.97% | |
| **CTXS-14014** | | | 14.75% | |
| **BJ-52159** | | | 14.67% | |
| **CLX-1616** | | | 14.28% | |
| **KR-4297** | | | 14.26% | |
| **CCOI-23428** | | | 13.67% | |
| **FCN-14927** | | | 13.25% | |
| **DLR-26758** | | | 13.11% | |
| **GIS-3214** | | | 12.78% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **QDEL-6297** | 15.24% |
| **SHEN-22166** | 14.97% |
| **CTXS-14014** | 14.75% |
| **BJ-52159** | 14.67% |
| **CLX-1616** | 14.28% |
| **KR-4297** | 14.26% |
| **CCOI-23428** | 13.67% |
| **FCN-14927** | 13.25% |
| **DLR-26758** | 13.11% |
| **GIS-3214** | 12.78% |

/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** | 13.08% |
| **Annualized Common Return** | -20.83% |
| **Annualized Total Return** | -7.92% |
| **Specific Sharpe Ratio** | 0.71 |
| **Exposures Summary** | **Average Risk Factor Exposure** | **Annualized Return** | **Cumulative Return** |
| **basic\_materials** | 0.02 | -0.72% | -0.36% |
| **consumer\_cyclical** | 0.06 | -1.63% | -0.81% |
| **financial\_services** | 0.08 | -2.24% | -1.12% |
| **real\_estate** | 0.09 | 0.45% | 0.22% |
| **consumer\_defensive** | 0.10 | -0.62% | -0.31% |
| **health\_care** | 0.13 | -3.44% | -1.72% |
| **utilities** | 0.04 | -1.46% | -0.73% |
| **communication\_services** | 0.05 | 3.59% | 1.76% |
| **energy** | 0.01 | 0.44% | 0.22% |
| **industrials** | 0.06 | 0.28% | 0.14% |
| **technology** | 0.05 | 1.97% | 0.97% |
| **momentum** | 0.31 | -0.30% | -0.15% |
| **size** | 0.39 | -2.35% | -1.17% |
| **value** | -0.19 | 3.96% | 1.94% |
| **short\_term\_reversal** | -0.79 | -7.54% | -3.81% |
| **volatility** | -0.53 | -10.30% | -5.25% |

In [ ]:



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