MOM Long & Short 6 Months

Research Memory: 9%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [1]:

bt **=** get\_backtest('5eaea5e3155aed45e36777cc')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:07|##########################################################|

| **Start date** | 2019-10-31 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 5 | | |
|  | **Backtest** | |  |
| **Annual return** | -14.323% | |  |
| **Cumulative returns** | -7.382% | |  |
| **Annual volatility** | 14.712% | |  |
| **Sharpe ratio** | -0.98 | |  |
| **Calmar ratio** | -0.86 | |  |
| **Stability** | 0.49 | |  |
| **Max drawdown** | -16.667% | |  |
| **Omega ratio** | 0.83 | |  |
| **Sortino ratio** | -1.22 | |  |
| **Skew** | -0.88 | |  |
| **Kurtosis** | 2.69 | |  |
| **Tail ratio** | 0.88 | |  |
| **Daily value at risk** | -1.911% | |  |
| **Gross leverage** | 0.72 | |  |
| **Daily turnover** | 44.071% | |  |
| **Alpha** | -0.15 | |  |
| **Beta** | 0.17 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 16.67 | | 2020-02-20 | 2020-04-01 | NaT | NaN |
| **1** | | 1.38 | | 2019-11-19 | 2019-12-03 | 2019-12-20 | 24 |
| **2** | | 1.12 | | 2020-01-23 | 2020-01-31 | 2020-02-10 | 13 |
| **3** | | 0.73 | | 2019-12-20 | 2020-01-08 | 2020-01-13 | 17 |
| **4** | | 0.42 | | 2019-11-04 | 2019-11-06 | 2019-11-13 | 8 |

| **Stress Events** | **mean** | **min** | | **max** | |
| --- | --- | --- | --- | --- | --- |
| **New Normal** | -0.06% | -3.57% | | 2.38% | |
| **Top 10 long positions of all time** | | | **max** | |
| **QDEL-6297** | | | 1.44% | |
| **CCOI-23428** | | | 1.42% | |
| **BJ-52159** | | | 1.41% | |
| **FCN-14927** | | | 1.40% | |
| **CLX-1616** | | | 1.40% | |
| **COG-1746** | | | 1.40% | |
| **GIS-3214** | | | 1.39% | |
| **SAFE-50967** | | | 1.37% | |
| **ALRM-49192** | | | 1.36% | |
| **COR-40146** | | | 1.36% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **DO-13635** | -1.46% |
| **PLT-10655** | -0.75% |
| **ADNT-50390** | -0.72% |
| **MYGN-13698** | -0.70% |
| **TWOU-46648** | -0.69% |
| **NEX-50612** | -0.67% |
| **GTT-44938** | -0.66% |
| **PCG-5792** | -0.66% |
| **APA-448** | -0.65% |
| **AMRS-40165** | -0.65% |
| **Top 10 positions of all time** | **max** |
| **DO-13635** | 1.46% |
| **QDEL-6297** | 1.44% |
| **CCOI-23428** | 1.42% |
| **BJ-52159** | 1.41% |
| **FCN-14927** | 1.40% |
| **CLX-1616** | 1.40% |
| **COG-1746** | 1.40% |
| **GIS-3214** | 1.39% |
| **SAFE-50967** | 1.37% |
| **ALRM-49192** | 1.36% |

/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

/venvs/py35/src/pyfolio/pyfolio/perf\_attrib.py:612: UserWarning: This algorithm has relatively high turnover of its positions. As a result, performance attribution might not be fully accurate.

Performance attribution is calculated based on end-of-day holdings and does not account for intraday activity. Algorithms that derive a high percentage of returns from buying and selling within the same day may receive inaccurate performance attribution.

warnings.warn(warning\_msg)

**Performance Relative to Common Risk Factors**

| **Summary Statistics** |  |
| --- | --- |
| **Annualized Specific Return** | -2.47% |
| **Annualized Common Return** | -12.27% |
| **Annualized Total Return** | -14.32% |
| **Specific Sharpe Ratio** | -0.26 |
| **Exposures Summary** | **Average Risk Factor Exposure** | **Annualized Return** | **Cumulative Return** |
| **basic\_materials** | 0.01 | -0.20% | -0.10% |
| **consumer\_cyclical** | 0.01 | 0.18% | 0.09% |
| **financial\_services** | 0.04 | -1.10% | -0.55% |
| **real\_estate** | 0.07 | -2.39% | -1.19% |
| **consumer\_defensive** | 0.07 | -2.65% | -1.33% |
| **health\_care** | 0.07 | -1.33% | -0.66% |
| **utilities** | 0.05 | -2.09% | -1.04% |
| **communication\_services** | 0.04 | -1.14% | -0.56% |
| **energy** | 0.00 | 1.57% | 0.77% |
| **industrials** | 0.04 | -1.05% | -0.52% |
| **technology** | 0.05 | 1.57% | 0.78% |
| **momentum** | 0.14 | -0.26% | -0.13% |
| **size** | 0.51 | 1.52% | 0.75% |
| **value** | -0.22 | 1.14% | 0.56% |
| **short\_term\_reversal** | -0.48 | -1.81% | -0.90% |
| **volatility** | -0.48 | -4.43% | -2.22% |

In [ ]:

​