Cell Type:

Research Memory: 79%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [1]:



bt **=** get\_backtest('5eb113fd4486fa467a447494')

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** | -29.795% | |  |
| **Cumulative returns** | -16.094% | |  |
| **Annual volatility** | 26.249% | |  |
| **Sharpe ratio** | -1.21 | |  |
| **Calmar ratio** | -0.97 | |  |
| **Stability** | 0.53 | |  |
| **Max drawdown** | -30.607% | |  |
| **Omega ratio** | 0.78 | |  |
| **Sortino ratio** | -1.49 | |  |
| **Skew** | -1.07 | |  |
| **Kurtosis** | 4.27 | |  |
| **Tail ratio** | 0.84 | |  |
| **Daily value at risk** | -3.434% | |  |
| **Gross leverage** | 1.00 | |  |
| **Daily turnover** | 47.796% | |  |
| **Alpha** | -0.33 | |  |
| **Beta** | 0.44 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 30.61 | | 2020-02-20 | 2020-04-01 | NaT | NaN |
| **1** | | 2.37 | | 2020-01-23 | 2020-01-31 | 2020-02-11 | 14 |
| **2** | | 1.24 | | 2019-11-27 | 2019-12-03 | 2019-12-18 | 16 |
| **3** | | 1.03 | | 2019-11-19 | 2019-11-22 | 2019-11-27 | 7 |
| **4** | | 0.69 | | 2019-12-26 | 2020-01-07 | 2020-01-13 | 13 |

| **Stress Events** | **mean** | **min** | | **max** | |
| --- | --- | --- | --- | --- | --- |
| **New Normal** | -0.13% | -6.94% | | 4.84% | |
| **Top 10 long positions of all time** | | | **max** | |
| **CCOI-23428** | | | 5.60% | |
| **FCN-14927** | | | 5.46% | |
| **LRN-35259** | | | 5.43% | |
| **SAFE-50967** | | | 5.31% | |
| **WDFC-8134** | | | 5.30% | |
| **SSTK-43494** | | | 5.22% | |
| **CTXS-14014** | | | 5.19% | |
| **BJ-52159** | | | 5.18% | |
| **HMSY-3607** | | | 5.15% | |
| **MASI-34501** | | | 5.15% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **CCOI-23428** | 5.60% |
| **FCN-14927** | 5.46% |
| **LRN-35259** | 5.43% |
| **SAFE-50967** | 5.31% |
| **WDFC-8134** | 5.30% |
| **SSTK-43494** | 5.22% |
| **CTXS-14014** | 5.19% |
| **BJ-52159** | 5.18% |
| **HMSY-3607** | 5.15% |
| **MASI-34501** | 5.15% |

/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** | -6.67% |
| **Annualized Common Return** | -24.92% |
| **Annualized Total Return** | -29.80% |
| **Specific Sharpe Ratio** | -0.42 |
| **Exposures Summary** | **Average Risk Factor Exposure** | **Annualized Return** | **Cumulative Return** |
| **basic\_materials** | 0.02 | -0.17% | -0.09% |
| **consumer\_cyclical** | 0.03 | -0.06% | -0.03% |
| **financial\_services** | 0.03 | -1.66% | -0.83% |
| **real\_estate** | 0.11 | -3.51% | -1.76% |
| **consumer\_defensive** | 0.11 | -1.86% | -0.93% |
| **health\_care** | 0.12 | 0.44% | 0.22% |
| **utilities** | 0.08 | -3.70% | -1.85% |
| **communication\_services** | 0.07 | -2.87% | -1.44% |
| **energy** | 0.00 | 0.00% | 0.00% |
| **industrials** | 0.07 | -2.01% | -1.00% |
| **technology** | 0.09 | 2.25% | 1.11% |
| **momentum** | 0.12 | -1.19% | -0.59% |
| **size** | 0.37 | 1.61% | 0.79% |
| **value** | -0.25 | 1.97% | 0.97% |
| **short\_term\_reversal** | -0.72 | -9.71% | -4.94% |
| **volatility** | -0.46 | -6.11% | -3.08% |

In [ ]:



​