Cell Type:

Research Memory: 86%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [1]:



bt **=** get\_backtest('5eb1140477105a463f520d68')

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** | -35.568% | |  |
| **Cumulative returns** | -19.59% | |  |
| **Annual volatility** | 29.31% | |  |
| **Sharpe ratio** | -1.35 | |  |
| **Calmar ratio** | -1.08 | |  |
| **Stability** | 0.57 | |  |
| **Max drawdown** | -32.817% | |  |
| **Omega ratio** | 0.75 | |  |
| **Sortino ratio** | -1.70 | |  |
| **Skew** | -0.54 | |  |
| **Kurtosis** | 4.13 | |  |
| **Tail ratio** | 0.73 | |  |
| **Daily value at risk** | -3.85% | |  |
| **Gross leverage** | 0.99 | |  |
| **Daily turnover** | 44.487% | |  |
| **Alpha** | -0.41 | |  |
| **Beta** | 0.55 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 32.82 | | 2020-02-20 | 2020-04-01 | NaT | NaN |
| **1** | | 1.85 | | 2020-01-23 | 2020-01-31 | 2020-02-10 | 13 |
| **2** | | 1.31 | | 2019-11-27 | 2019-12-03 | 2019-12-18 | 16 |
| **3** | | 0.95 | | 2019-11-19 | 2019-11-21 | 2019-11-26 | 6 |
| **4** | | 0.92 | | 2019-12-20 | 2020-01-07 | 2020-01-13 | 17 |

| **Stress Events** | **mean** | **min** | | **max** | |
| --- | --- | --- | --- | --- | --- |
| **New Normal** | -0.16% | -7.30% | | 6.97% | |
| **Top 10 long positions of all time** | | | **max** | |
| **LRN-35259** | | | 10.90% | |
| **COG-1746** | | | 10.60% | |
| **BJ-52159** | | | 10.39% | |
| **MASI-34501** | | | 10.24% | |
| **INSW-50465** | | | 10.15% | |
| **QGEN-15206** | | | 10.12% | |
| **TGNA-3128** | | | 9.97% | |
| **AVX-13320** | | | 9.95% | |
| **SFM-45199** | | | 9.70% | |
| **GIS-3214** | | | 9.60% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **LRN-35259** | 10.90% |
| **COG-1746** | 10.60% |
| **BJ-52159** | 10.39% |
| **MASI-34501** | 10.24% |
| **INSW-50465** | 10.15% |
| **QGEN-15206** | 10.12% |
| **TGNA-3128** | 9.97% |
| **AVX-13320** | 9.95% |
| **SFM-45199** | 9.70% |
| **GIS-3214** | 9.60% |

/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** | -21.44% |
| **Annualized Common Return** | -19.03% |
| **Annualized Total Return** | -35.57% |
| **Specific Sharpe Ratio** | -1.39 |
| **Exposures Summary** | **Average Risk Factor Exposure** | **Annualized Return** | **Cumulative Return** |
| **basic\_materials** | 0.02 | 0.73% | 0.36% |
| **consumer\_cyclical** | 0.07 | 0.45% | 0.22% |
| **financial\_services** | 0.07 | -1.49% | -0.74% |
| **real\_estate** | 0.10 | -5.37% | -2.70% |
| **consumer\_defensive** | 0.09 | -0.94% | -0.46% |
| **health\_care** | 0.12 | -1.73% | -0.86% |
| **utilities** | 0.06 | -3.86% | -1.93% |
| **communication\_services** | 0.04 | -1.37% | -0.68% |
| **energy** | 0.01 | 2.91% | 1.43% |
| **industrials** | 0.07 | -0.43% | -0.22% |
| **technology** | 0.05 | 4.47% | 2.19% |
| **momentum** | 0.08 | -0.59% | -0.29% |
| **size** | 0.32 | 1.12% | 0.55% |
| **value** | -0.17 | 1.35% | 0.67% |
| **short\_term\_reversal** | -0.80 | -6.66% | -3.36% |
| **volatility** | -0.46 | -7.39% | -3.74% |

In [ ]:



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