Cell Type:

Research Memory: 10%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [1]:



bt **=** get\_backtest('5eae6eaa0bba39464082ffcc')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:04|##########################################################|

| **Start date** | 2015-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 60 | | |
|  | **Backtest** | |  |
| **Annual return** | 0.695% | |  |
| **Cumulative returns** | 3.522% | |  |
| **Annual volatility** | 18.958% | |  |
| **Sharpe ratio** | 0.13 | |  |
| **Calmar ratio** | 0.02 | |  |
| **Stability** | 0.62 | |  |
| **Max drawdown** | -41.6% | |  |
| **Omega ratio** | 1.03 | |  |
| **Sortino ratio** | 0.18 | |  |
| **Skew** | -1.07 | |  |
| **Kurtosis** | 11.89 | |  |
| **Tail ratio** | 0.88 | |  |
| **Daily value at risk** | -2.379% | |  |
| **Gross leverage** | 0.95 | |  |
| **Daily turnover** | 0.822% | |  |
| **Alpha** | -0.07 | |  |
| **Beta** | 0.90 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 41.60 | | 2018-08-22 | 2020-03-23 | NaT | NaN |
| **1** | | 24.42 | | 2015-06-03 | 2016-02-11 | 2016-11-21 | 384 |
| **2** | | 8.72 | | 2018-01-26 | 2018-04-02 | 2018-06-22 | 106 |
| **3** | | 6.00 | | 2017-05-10 | 2017-08-18 | 2017-09-11 | 89 |
| **4** | | 4.31 | | 2017-02-21 | 2017-04-19 | 2017-05-10 | 57 |

/venvs/py35/lib/python3.5/site-packages/numpy/lib/function\_base.py:3834: RuntimeWarning: Invalid value encountered in percentile

RuntimeWarning)

| **Stress Events** | **mean** | **min** | | **max** | |
| --- | --- | --- | --- | --- | --- |
| **Fall2015** | -0.34% | -3.83% | | 2.69% | |
| **New Normal** | 0.01% | -10.49% | | 7.09% | |
| **Top 10 long positions of all time** | | | **max** | |
| **IMMU-3891** | | | 6.83% | |
| **FCN-14927** | | | 5.99% | |
| **NVCR-49460** | | | 5.79% | |
| **GRUB-46693** | | | 5.37% | |
| **BFYT-44113** | | | 5.06% | |
| **SGYP-32331** | | | 4.77% | |
| **EDIT-49736** | | | 4.74% | |
| **IPHI-40399** | | | 4.71% | |
| **COST-1787** | | | 4.66% | |
| **XLRN-45431** | | | 4.64% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **IMMU-3891** | 6.83% |
| **FCN-14927** | 5.99% |
| **NVCR-49460** | 5.79% |
| **GRUB-46693** | 5.37% |
| **BFYT-44113** | 5.06% |
| **SGYP-32331** | 4.77% |
| **EDIT-49736** | 4.74% |
| **IPHI-40399** | 4.71% |
| **COST-1787** | 4.66% |
| **XLRN-45431** | 4.64% |

/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** | -3.80% |
| **Annualized Common Return** | 5.04% |
| **Annualized Total Return** | 0.69% |
| **Specific Sharpe Ratio** | -0.45 |
| **Exposures Summary** | **Average Risk Factor Exposure** | **Annualized Return** | **Cumulative Return** |
| **basic\_materials** | 0.05 | 0.35% | 1.74% |
| **consumer\_cyclical** | 0.11 | 1.32% | 6.77% |
| **financial\_services** | 0.11 | 1.07% | 5.48% |
| **real\_estate** | 0.06 | 0.52% | 2.61% |
| **consumer\_defensive** | 0.03 | 0.25% | 1.27% |
| **health\_care** | 0.16 | 1.25% | 6.41% |
| **utilities** | 0.03 | 0.42% | 2.13% |
| **communication\_services** | 0.02 | 0.04% | 0.18% |
| **energy** | 0.09 | -0.33% | -1.66% |
| **industrials** | 0.14 | 0.56% | 2.83% |
| **technology** | 0.11 | 2.18% | 11.37% |
| **momentum** | 0.13 | 0.28% | 1.43% |
| **size** | -0.07 | -0.08% | -0.40% |
| **value** | -0.03 | -0.07% | -0.36% |
| **short\_term\_reversal** | 0.04 | -0.32% | -1.58% |
| **volatility** | 0.25 | -1.53% | -7.43% |

In [ ]:



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