Cell Type:

Research Memory: 19%

Kernel

Checkpoint created: 09:37:01

Getting started

Run the cell below to create your tear sheet.

In [\*]:



bt **=** get\_backtest('5eae73315e6ee1469f789269')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:05|##########################################################|

| **Start date** | 2010-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 119 | | |
|  | **Backtest** | |  |
| **Annual return** | 7.936% | |  |
| **Cumulative returns** | 114.478% | |  |
| **Annual volatility** | 19.853% | |  |
| **Sharpe ratio** | 0.48 | |  |
| **Calmar ratio** | 0.19 | |  |
| **Stability** | 0.91 | |  |
| **Max drawdown** | -42.824% | |  |
| **Omega ratio** | 1.09 | |  |
| **Sortino ratio** | 0.66 | |  |
| **Skew** | -0.98 | |  |
| **Kurtosis** | 14.60 | |  |
| **Tail ratio** | 0.93 | |  |
| **Daily value at risk** | -2.463% | |  |
| **Gross leverage** | 0.96 | |  |
| **Daily turnover** | 0.812% | |  |
| **Alpha** | -0.03 | |  |
| **Beta** | 1.04 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 42.82 | | 2020-01-17 | 2020-03-18 | NaT | NaN |
| **1** | | 28.61 | | 2011-04-29 | 2011-10-03 | 2013-01-24 | 455 |
| **2** | | 26.39 | | 2015-04-15 | 2016-02-11 | 2016-11-21 | 419 |
| **3** | | 23.86 | | 2018-08-29 | 2018-12-24 | 2019-06-28 | 218 |
| **4** | | 16.45 | | 2010-05-03 | 2010-07-06 | 2010-10-13 | 118 |

In [ ]:



​