Cell Type:CodeMarkdownRaw NBConvertHeading-

Research Memory: 45%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [\*]:

bt = get\_backtest('5eafcd0f85681a4693531eef')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:37|##########################################################|

| **Start date** | 2015-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 60 | | |
|  | **Backtest** | |  |
| **Annual return** | 2.332% | |  |
| **Cumulative returns** | 12.217% | |  |
| **Annual volatility** | 7.335% | |  |
| **Sharpe ratio** | 0.35 | |  |
| **Calmar ratio** | 0.26 | |  |
| **Stability** | 0.73 | |  |
| **Max drawdown** | -8.961% | |  |
| **Omega ratio** | 1.07 | |  |
| **Sortino ratio** | 0.48 | |  |
| **Skew** | -0.45 | |  |
| **Kurtosis** | 6.72 | |  |
| **Tail ratio** | 0.89 | |  |
| **Daily value at risk** | -0.914% | |  |
| **Gross leverage** | 0.80 | |  |
| **Daily turnover** | 21.627% | |  |
| **Alpha** | 0.01 | |  |
| **Beta** | 0.14 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 8.96 | | 2015-08-05 | 2016-02-11 | 2017-05-24 | 471 |
| **1** | | 8.15 | | 2018-01-26 | 2019-01-14 | 2019-07-18 | 385 |
| **2** | | 7.84 | | 2020-03-18 | 2020-03-26 | NaT | NaN |
| **3** | | 7.55 | | 2020-02-19 | 2020-02-28 | 2020-03-18 | 21 |
| **4** | | 3.53 | | 2019-09-04 | 2019-10-02 | 2020-01-22 | 101 |

/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** | -0.16% | -2.46% | | 1.20% | |
| **New Normal** | 0.01% | -2.71% | | 2.78% | |
| **Top 10 long positions of all time** | | | **max** | |
| **QDEL-6297** | | | 1.50% | |
| **USM-7851** | | | 1.49% | |
| **NEM-5261** | | | 1.48% | |
| **MCY-5017** | | | 1.46% | |
| **CCOI-23428** | | | 1.42% | |
| **Y-8369** | | | 1.41% | |
| **FCN-14927** | | | 1.40% | |
| **FLO-2876** | | | 1.40% | |
| **CLX-1616** | | | 1.39% | |
| **KR-4297** | | | 1.39% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **DO-13635** | -1.42% |
| **CWEN\_A-45096** | -1.09% |
| **OII-5629** | -0.74% |
| **FRTA-50398** | -0.73% |
| **TTI-7633** | -0.68% |
| **TPIC-50137** | -0.68% |
| **FRED-2989** | -0.67% |
| **GTT-44938** | -0.67% |
| **WLL-25707** | -0.67% |
| **CZR-42461** | -0.67% |
| **Top 10 positions of all time** | **max** |
| **QDEL-6297** | 1.50% |
| **USM-7851** | 1.49% |
| **NEM-5261** | 1.48% |
| **MCY-5017** | 1.46% |
| **DO-13635** | 1.42% |
| **CCOI-23428** | 1.42% |
| **Y-8369** | 1.41% |
| **FCN-14927** | 1.40% |
| **FLO-2876** | 1.40% |
| **CLX-1616** | 1.39% |

/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**

In [ ]:

​