Cell Type:

Research Memory: 77%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [\*]:



bt = get\_backtest('5eae7cb1be074f4634b633ad')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:43|##########################################################|

| **Start date** | 2010-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 119 | | |
|  | **Backtest** | |  |
| **Annual return** | 7.853% | |  |
| **Cumulative returns** | 112.852% | |  |
| **Annual volatility** | 12.222% | |  |
| **Sharpe ratio** | 0.68 | |  |
| **Calmar ratio** | 0.39 | |  |
| **Stability** | 0.93 | |  |
| **Max drawdown** | -19.937% | |  |
| **Omega ratio** | 1.13 | |  |
| **Sortino ratio** | 0.93 | |  |
| **Skew** | -0.55 | |  |
| **Kurtosis** | 4.28 | |  |
| **Tail ratio** | 0.91 | |  |
| **Daily value at risk** | -1.507% | |  |
| **Gross leverage** | 1.02 | |  |
| **Daily turnover** | 21.879% | |  |
| **Alpha** | 0.01 | |  |
| **Beta** | 0.60 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 19.94 | | 2020-02-20 | 2020-03-23 | NaT | NaN |
| **1** | | 15.72 | | 2011-05-10 | 2011-10-03 | 2012-08-29 | 342 |
| **2** | | 15.70 | | 2015-03-20 | 2016-02-11 | 2016-07-20 | 349 |
| **3** | | 14.24 | | 2018-09-13 | 2018-12-24 | 2019-06-19 | 200 |
| **4** | | 9.10 | | 2010-05-03 | 2010-07-06 | 2010-10-13 | 118 |

/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** |
| --- | --- | --- | --- |
| **US downgrade/European Debt Crisis** | 0.00% | -4.08% | 2.87% |
| **Fukushima** | 0.19% | -1.11% | 1.13% |
| **EZB IR Event** | -0.03% | -1.14% | 1.05% |
| **Flash Crash** | -0.36% | -2.94% | 4.43% |
| **Apr14** | -0.01% | -1.43% | 0.78% |
| **Oct14** | 0.20% | -1.52% | 1.64% |
| **Fall2015** | -0.26% | -3.86% | 2.44% |
| **Recovery** | 0.03% | -4.47% | 4.43% |
| **New Normal** | 0.04% | -4.46% | 4.25% |
| **Top 10 long positions of all time** | **max** |
| **NEM-5261** | 5.91% |
| **NHI-5303** | 5.76% |
| **FCN-14927** | 5.48% |
| **CCOI-23428** | 5.48% |
| **QDEL-6297** | 5.48% |
| **IRDM-35933** | 5.42% |
| **SHEN-22166** | 5.37% |
| **CABO-49204** | 5.36% |
| **BGS-33892** | 5.35% |
| **SAFE-50967** | 5.32% |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **NEM-5261** | 5.91% |
| **NHI-5303** | 5.76% |
| **FCN-14927** | 5.48% |
| **CCOI-23428** | 5.48% |
| **QDEL-6297** | 5.48% |
| **IRDM-35933** | 5.42% |
| **SHEN-22166** | 5.37% |
| **CABO-49204** | 5.36% |
| **BGS-33892** | 5.35% |
| **SAFE-50967** | 5.32% |

In [ ]:



​