Cell Type:

Research Memory: 79%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [\*]:



bt = get\_backtest('5eae7ccc441d89468789d24c')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:42|##########################################################|

| **Start date** | 2010-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 119 | | |
|  | **Backtest** | |  |
| **Annual return** | 7.14% | |  |
| **Cumulative returns** | 99.194% | |  |
| **Annual volatility** | 13.077% | |  |
| **Sharpe ratio** | 0.59 | |  |
| **Calmar ratio** | 0.27 | |  |
| **Stability** | 0.89 | |  |
| **Max drawdown** | -26.728% | |  |
| **Omega ratio** | 1.12 | |  |
| **Sortino ratio** | 0.82 | |  |
| **Skew** | -0.37 | |  |
| **Kurtosis** | 13.94 | |  |
| **Tail ratio** | 0.95 | |  |
| **Daily value at risk** | -1.617% | |  |
| **Gross leverage** | 1.00 | |  |
| **Daily turnover** | 18.284% | |  |
| **Alpha** | -0.00 | |  |
| **Beta** | 0.65 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 26.73 | | 2020-02-20 | 2020-03-23 | NaT | NaN |
| **1** | | 15.34 | | 2018-09-14 | 2018-12-24 | 2019-12-20 | 331 |
| **2** | | 15.31 | | 2011-05-12 | 2011-08-08 | 2012-03-26 | 228 |
| **3** | | 13.93 | | 2015-08-17 | 2016-01-20 | 2016-07-20 | 243 |
| **4** | | 10.14 | | 2016-09-07 | 2016-11-04 | 2017-02-21 | 120 |

In [ ]:



​