Cell Type:

Research Memory: 52%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [\*]:



bt = get\_backtest('5eae77dbcbe03446a4dbc2e3')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:19|##########################################################|

| **Start date** | 2015-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 60 | | |
|  | **Backtest** | |  |
| **Annual return** | 2.581% | |  |
| **Cumulative returns** | 13.591% | |  |
| **Annual volatility** | 13.97% | |  |
| **Sharpe ratio** | 0.25 | |  |
| **Calmar ratio** | 0.10 | |  |
| **Stability** | 0.68 | |  |
| **Max drawdown** | -26.607% | |  |
| **Omega ratio** | 1.05 | |  |
| **Sortino ratio** | 0.34 | |  |
| **Skew** | -0.25 | |  |
| **Kurtosis** | 19.21 | |  |
| **Tail ratio** | 0.90 | |  |
| **Daily value at risk** | -1.746% | |  |
| **Gross leverage** | 1.00 | |  |
| **Daily turnover** | 18.829% | |  |
| **Alpha** | -0.03 | |  |
| **Beta** | 0.62 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 26.61 | | 2020-02-20 | 2020-03-23 | NaT | NaN |
| **1** | | 15.24 | | 2018-09-14 | 2018-12-24 | 2019-12-20 | 331 |
| **2** | | 13.73 | | 2015-08-17 | 2016-01-20 | 2016-07-11 | 236 |
| **3** | | 10.15 | | 2016-09-07 | 2016-11-04 | 2017-02-21 | 120 |
| **4** | | 8.97 | | 2018-01-26 | 2018-02-08 | 2018-08-20 | 147 |

/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** | -0.25% | -3.65% | | 2.10% | |
| **New Normal** | 0.01% | -7.25% | | 9.21% | |
| **Top 10 long positions of all time** | | | **max** | |
| **QDEL-6297** | | | 15.25% | |
| **SHEN-22166** | | | 15.00% | |
| **CTXS-14014** | | | 14.72% | |
| **BJ-52159** | | | 14.68% | |
| **KR-4297** | | | 14.28% | |
| **CLX-1616** | | | 14.20% | |
| **CCOI-23428** | | | 13.62% | |
| **FCN-14927** | | | 13.27% | |
| **DLR-26758** | | | 13.03% | |
| **GIS-3214** | | | 12.80% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **QDEL-6297** | 15.25% |
| **SHEN-22166** | 15.00% |
| **CTXS-14014** | 14.72% |
| **BJ-52159** | 14.68% |
| **KR-4297** | 14.28% |
| **CLX-1616** | 14.20% |
| **CCOI-23428** | 13.62% |
| **FCN-14927** | 13.27% |
| **DLR-26758** | 13.03% |
| **GIS-3214** | 12.80% |

In [ ]:



​