Cell Type:CodeMarkdownRaw NBConvertHeading-

Research Memory: 24%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [\*]:

bt = get\_backtest('5eafa2979185f74644669b78')

bt.create\_full\_tear\_sheet()

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100% Time: 0:01:04|##########################################################|

| **Start date** | 2015-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 60 | | |
|  | **Backtest** | |  |
| **Annual return** | -1.036% | |  |
| **Cumulative returns** | -5.073% | |  |
| **Annual volatility** | 7.998% | |  |
| **Sharpe ratio** | -0.09 | |  |
| **Calmar ratio** | -0.06 | |  |
| **Stability** | 0.19 | |  |
| **Max drawdown** | -16.68% | |  |
| **Omega ratio** | 0.98 | |  |
| **Sortino ratio** | -0.12 | |  |
| **Skew** | -1.10 | |  |
| **Kurtosis** | 6.64 | |  |
| **Tail ratio** | 0.83 | |  |
| **Daily value at risk** | -1.01% | |  |
| **Gross leverage** | 0.76 | |  |
| **Daily turnover** | 40.759% | |  |
| **Alpha** | -0.04 | |  |
| **Beta** | 0.28 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 16.68 | | 2020-02-20 | 2020-04-01 | NaT | NaN |
| **1** | | 12.38 | | 2015-08-17 | 2016-02-11 | 2017-11-30 | 599 |
| **2** | | 11.08 | | 2018-01-26 | 2019-01-03 | 2019-11-19 | 473 |
| **3** | | 1.76 | | 2015-05-19 | 2015-06-08 | 2015-06-18 | 23 |
| **4** | | 1.70 | | 2015-06-22 | 2015-06-29 | 2015-07-16 | 19 |

/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** | -0.19% | -2.61% | | 0.72% | |
| **New Normal** | -0.00% | -3.57% | | 2.38% | |
| **Top 10 long positions of all time** | | | **max** | |
| **S-2938** | | | 1.47% | |
| **QDEL-6297** | | | 1.44% | |
| **CCOI-23428** | | | 1.42% | |
| **BJ-52159** | | | 1.41% | |
| **CLX-1616** | | | 1.40% | |
| **COG-1746** | | | 1.40% | |
| **FCN-14927** | | | 1.40% | |
| **GIS-3214** | | | 1.39% | |
| **ABMD-53** | | | 1.38% | |
| **EQT-2587** | | | 1.38% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **DO-13635** | -1.46% |
| **CWEN\_A-45096** | -1.05% |
| **PLT-10655** | -0.75% |
| **GLNG-24489** | -0.73% |
| **FRTA-50398** | -0.73% |
| **ADNT-50390** | -0.72% |
| **MYGN-13698** | -0.70% |
| **CXRX-46079** | -0.70% |
| **TWOU-46648** | -0.69% |
| **TTI-7633** | -0.68% |
| **Top 10 positions of all time** | **max** |
| **S-2938** | 1.47% |
| **DO-13635** | 1.46% |
| **QDEL-6297** | 1.44% |
| **CCOI-23428** | 1.42% |
| **BJ-52159** | 1.41% |
| **CLX-1616** | 1.40% |
| **COG-1746** | 1.40% |
| **FCN-14927** | 1.40% |
| **GIS-3214** | 1.39% |
| **ABMD-53** | 1.38% |

/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

/venvs/py35/src/pyfolio/pyfolio/perf\_attrib.py:612: UserWarning: This algorithm has relatively high turnover of its positions. As a result, performance attribution might not be fully accurate.

Performance attribution is calculated based on end-of-day holdings and does not account for intraday activity. Algorithms that derive a high percentage of returns from buying and selling within the same day may receive inaccurate performance attribution.

warnings.warn(warning\_msg)

In [ ]:

​