Cell Type:CodeMarkdownRaw NBConvertHeading-

Research Memory: 42%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [\*]:

bt = get\_backtest('5eaea965441d89468789d4bb')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:02:04|##########################################################|

| **Start date** | 2010-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 119 | | |
|  | **Backtest** | |  |
| **Annual return** | 1.743% | |  |
| **Cumulative returns** | 18.848% | |  |
| **Annual volatility** | 7.711% | |  |
| **Sharpe ratio** | 0.26 | |  |
| **Calmar ratio** | 0.10 | |  |
| **Stability** | 0.73 | |  |
| **Max drawdown** | -16.758% | |  |
| **Omega ratio** | 1.05 | |  |
| **Sortino ratio** | 0.35 | |  |
| **Skew** | -0.82 | |  |
| **Kurtosis** | 4.50 | |  |
| **Tail ratio** | 0.88 | |  |
| **Daily value at risk** | -0.964% | |  |
| **Gross leverage** | 0.75 | |  |
| **Daily turnover** | 40.014% | |  |
| **Alpha** | -0.02 | |  |
| **Beta** | 0.33 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 16.76 | | 2020-02-20 | 2020-04-01 | NaT | NaN |
| **1** | | 12.97 | | 2015-03-20 | 2016-02-11 | 2018-01-25 | 745 |
| **2** | | 11.93 | | 2011-05-12 | 2011-10-04 | 2013-01-29 | 449 |
| **3** | | 10.99 | | 2018-01-26 | 2019-01-03 | 2019-07-26 | 391 |
| **4** | | 8.07 | | 2010-05-03 | 2010-08-26 | 2010-12-17 | 165 |

/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** | -0.05% | -1.30% | 1.16% |
| **Fukushima** | 0.10% | -0.52% | 0.61% |
| **EZB IR Event** | -0.02% | -0.82% | 0.76% |
| **Flash Crash** | -0.45% | -1.18% | 0.98% |
| **Apr14** | 0.01% | -0.92% | 0.84% |
| **Oct14** | 0.09% | -0.72% | 0.90% |
| **Fall2015** | -0.19% | -2.63% | 0.72% |
| **Recovery** | 0.00% | -1.99% | 1.62% |
| **New Normal** | 0.01% | -3.56% | 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% |
| **BRE-1082** | 1.41% |
| **CLX-1616** | 1.40% |
| **FCN-14927** | 1.40% |
| **COG-1746** | 1.40% |
| **GIS-3214** | 1.39% |
| **ABMD-53** | 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% |
| **RMTI-18196** | -0.71% |
| **LNG-22096** | -0.71% |
| **MYGN-13698** | -0.70% |
| **CXRX-46079** | -0.70% |
| **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% |
| **BRE-1082** | 1.41% |
| **CLX-1616** | 1.40% |
| **FCN-14927** | 1.40% |
| **COG-1746** | 1.40% |
| **GIS-3214** | 1.39% |

In [ ]:

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