Cell Type:

Research Memory: 64%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [\*]:



bt **=** get\_backtest('5eb1091177105a463f520cfd')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:01:36|##########################################################|

| **Start date** | 2010-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 119 | | |
|  | **Backtest** | |  |
| **Annual return** | 2.531% | |  |
| **Cumulative returns** | 28.367% | |  |
| **Annual volatility** | 12.976% | |  |
| **Sharpe ratio** | 0.26 | |  |
| **Calmar ratio** | 0.08 | |  |
| **Stability** | 0.84 | |  |
| **Max drawdown** | -30.53% | |  |
| **Omega ratio** | 1.05 | |  |
| **Sortino ratio** | 0.34 | |  |
| **Skew** | -0.96 | |  |
| **Kurtosis** | 6.84 | |  |
| **Tail ratio** | 0.87 | |  |
| **Daily value at risk** | -1.621% | |  |
| **Gross leverage** | 1.04 | |  |
| **Daily turnover** | 41.745% | |  |
| **Alpha** | -0.04 | |  |
| **Beta** | 0.63 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 30.53 | | 2020-02-20 | 2020-04-01 | NaT | NaN |
| **1** | | 21.18 | | 2011-05-12 | 2011-10-03 | 2013-03-14 | 481 |
| **2** | | 19.78 | | 2015-03-20 | 2016-02-11 | 2017-04-25 | 548 |
| **3** | | 16.85 | | 2018-01-26 | 2018-12-24 | 2019-06-20 | 365 |
| **4** | | 13.25 | | 2010-05-03 | 2010-07-06 | 2010-12-10 | 160 |

/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** | -0.13% | -2.71% | 2.38% |
| **Fukushima** | 0.15% | -1.24% | 0.93% |
| **EZB IR Event** | -0.03% | -1.13% | 1.07% |
| **Flash Crash** | -0.89% | -2.67% | 2.85% |
| **Apr14** | -0.02% | -1.49% | 0.88% |
| **Oct14** | 0.22% | -1.45% | 1.51% |
| **Fall2015** | -0.30% | -4.38% | 1.66% |
| **Recovery** | 0.00% | -4.25% | 2.96% |
| **New Normal** | 0.02% | -6.92% | 4.78% |
| **Top 10 long positions of all time** | **max** |
| **CCOI-23428** | 5.58% |
| **FCN-14927** | 5.49% |
| **LRN-35259** | 5.45% |
| **GOOG\_L-26578** | 5.35% |
| **SAFE-50967** | 5.33% |
| **CABO-49204** | 5.31% |
| **SWI-38388** | 5.30% |
| **RGLD-6455** | 5.28% |
| **FTR-2069** | 5.26% |
| **THS-27406** | 5.26% |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **CCOI-23428** | 5.58% |
| **FCN-14927** | 5.49% |
| **LRN-35259** | 5.45% |
| **GOOG\_L-26578** | 5.35% |
| **SAFE-50967** | 5.33% |
| **CABO-49204** | 5.31% |
| **SWI-38388** | 5.30% |
| **RGLD-6455** | 5.28% |
| **FTR-2069** | 5.26% |
| **THS-27406** | 5.26% |

/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 [ ]:



​