Cell Type:

Research Memory: 86%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [\*]:



bt = get\_backtest('5eb110c8f9a39b468a1748d9')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:56|##########################################################|

| **Start date** | 2015-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 60 | | |
|  | **Backtest** | |  |
| **Annual return** | -0.64% | |  |
| **Cumulative returns** | -3.162% | |  |
| **Annual volatility** | 13.378% | |  |
| **Sharpe ratio** | 0.02 | |  |
| **Calmar ratio** | -0.02 | |  |
| **Stability** | 0.57 | |  |
| **Max drawdown** | -30.415% | |  |
| **Omega ratio** | 1.00 | |  |
| **Sortino ratio** | 0.02 | |  |
| **Skew** | -1.27 | |  |
| **Kurtosis** | 10.38 | |  |
| **Tail ratio** | 0.85 | |  |
| **Daily value at risk** | -1.684% | |  |
| **Gross leverage** | 1.04 | |  |
| **Daily turnover** | 42.451% | |  |
| **Alpha** | -0.05 | |  |
| **Beta** | 0.56 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 30.41 | | 2020-02-20 | 2020-04-01 | NaT | NaN |
| **1** | | 16.76 | | 2018-01-26 | 2018-12-24 | 2019-07-26 | 391 |
| **2** | | 16.75 | | 2015-05-04 | 2016-02-11 | 2016-07-22 | 320 |
| **3** | | 9.97 | | 2016-09-07 | 2016-11-02 | 2017-02-10 | 113 |
| **4** | | 4.46 | | 2019-07-30 | 2019-08-05 | 2019-09-11 | 32 |

/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** | -0.30% | -4.42% | | 1.66% | |
| **New Normal** | 0.00% | -6.87% | | 4.85% | |
| **Top 10 long positions of all time** | | | **max** | |
| **CCOI-23428** | | | 5.60% | |
| **FCN-14927** | | | 5.51% | |
| **LRN-35259** | | | 5.45% | |
| **SAFE-50967** | | | 5.35% | |
| **CABO-49204** | | | 5.29% | |
| **ISRG-25339** | | | 5.26% | |
| **WDFC-8134** | | | 5.25% | |
| **VVC-21458** | | | 5.24% | |
| **SSTK-43494** | | | 5.22% | |
| **AMT-24760** | | | 5.22% | |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **CCOI-23428** | 5.60% |
| **FCN-14927** | 5.51% |
| **LRN-35259** | 5.45% |
| **SAFE-50967** | 5.35% |
| **CABO-49204** | 5.29% |
| **ISRG-25339** | 5.26% |
| **WDFC-8134** | 5.25% |
| **VVC-21458** | 5.24% |
| **SSTK-43494** | 5.22% |
| **AMT-24760** | 5.22% |

/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 [ ]:



​