Cell Type:

Research Memory: 69%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [\*]:



bt = get\_backtest('5eb1093a4486fa467a44742f')

bt.create\_full\_tear\_sheet()

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100% Time: 0:01:41|##########################################################|

| **Start date** | 2010-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 119 | | |
|  | **Backtest** | |  |
| **Annual return** | 1.653% | |  |
| **Cumulative returns** | 17.802% | |  |
| **Annual volatility** | 13.087% | |  |
| **Sharpe ratio** | 0.19 | |  |
| **Calmar ratio** | 0.05 | |  |
| **Stability** | 0.76 | |  |
| **Max drawdown** | -32.826% | |  |
| **Omega ratio** | 1.04 | |  |
| **Sortino ratio** | 0.25 | |  |
| **Skew** | -0.90 | |  |
| **Kurtosis** | 9.80 | |  |
| **Tail ratio** | 0.87 | |  |
| **Daily value at risk** | -1.639% | |  |
| **Gross leverage** | 1.00 | |  |
| **Daily turnover** | 37.255% | |  |
| **Alpha** | -0.06 | |  |
| **Beta** | 0.65 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 32.83 | | 2020-02-20 | 2020-04-01 | NaT | NaN |
| **1** | | 22.03 | | 2011-05-12 | 2011-10-03 | 2013-03-13 | 480 |
| **2** | | 19.52 | | 2018-01-26 | 2018-12-24 | 2020-01-22 | 519 |
| **3** | | 18.97 | | 2015-03-20 | 2016-02-11 | 2017-11-16 | 695 |
| **4** | | 12.94 | | 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** | -0.16% | -4.03% | 2.09% |
| **Fukushima** | 0.19% | -1.03% | 1.16% |
| **EZB IR Event** | -0.00% | -0.94% | 0.91% |
| **Flash Crash** | -0.71% | -2.64% | 3.30% |
| **Apr14** | -0.03% | -1.29% | 0.74% |
| **Oct14** | 0.23% | -1.23% | 1.58% |
| **Fall2015** | -0.26% | -4.33% | 1.70% |
| **Recovery** | 0.00% | -4.92% | 3.30% |
| **New Normal** | 0.01% | -7.23% | 6.96% |
| **Top 10 long positions of all time** | **max** |
| **QCOR-20914** | 14.89% |
| **AUY-25714** | 14.86% |
| **LOPE-37686** | 14.54% |
| **CEF-1402** | 13.94% |
| **GTU-32627** | 13.92% |
| **RGLD-6455** | 13.92% |
| **THS-27406** | 13.87% |
| **LRN-35259** | 10.93% |
| **COG-1746** | 10.62% |
| **BJ-52159** | 10.40% |

| **Top 10 short positions of all time** | **max** |
| --- | --- |
| **Top 10 positions of all time** | **max** |
| **QCOR-20914** | 14.89% |
| **AUY-25714** | 14.86% |
| **LOPE-37686** | 14.54% |
| **CEF-1402** | 13.94% |
| **GTU-32627** | 13.92% |
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| **THS-27406** | 13.87% |
| **LRN-35259** | 10.93% |
| **COG-1746** | 10.62% |
| **BJ-52159** | 10.40% |

/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 [ ]:



​