Cell Type:

Research Memory: 84%

Kernel

Getting started

Run the cell below to create your tear sheet.

In [\*]:



bt = get\_backtest('5eb110c1d159a346b17a5afe')

bt.create\_full\_tear\_sheet()

Share

100% Time: 0:00:55|##########################################################|

| **Start date** | 2015-04-30 | | |
| --- | --- | --- | --- |
| **End date** | 2020-04-30 | | |
| **Total months** | 60 | | |
|  | **Backtest** | |  |
| **Annual return** | -3.139% | |  |
| **Cumulative returns** | -14.742% | |  |
| **Annual volatility** | 13.817% | |  |
| **Sharpe ratio** | -0.16 | |  |
| **Calmar ratio** | -0.10 | |  |
| **Stability** | 0.20 | |  |
| **Max drawdown** | -32.867% | |  |
| **Omega ratio** | 0.97 | |  |
| **Sortino ratio** | -0.21 | |  |
| **Skew** | -1.04 | |  |
| **Kurtosis** | 13.61 | |  |
| **Tail ratio** | 0.86 | |  |
| **Daily value at risk** | -1.75% | |  |
| **Gross leverage** | 1.00 | |  |
| **Daily turnover** | 37.516% | |  |
| **Alpha** | -0.08 | |  |
| **Beta** | 0.61 | |  |
| **Worst drawdown periods** | | **Net drawdown in %** | | **Peak date** | **Valley date** | **Recovery date** | **Duration** |
| **0** | | 32.87 | | 2020-02-20 | 2020-04-01 | NaT | NaN |
| **1** | | 19.19 | | 2018-01-26 | 2018-12-24 | 2020-01-17 | 516 |
| **2** | | 16.23 | | 2015-06-23 | 2016-02-11 | 2017-04-20 | 478 |
| **3** | | 3.24 | | 2017-06-02 | 2017-07-06 | 2017-10-02 | 87 |
| **4** | | 2.49 | | 2017-04-27 | 2017-05-17 | 2017-06-01 | 26 |

/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** | -0.26% | -4.30% | 1.69% |
| **New Normal** | -0.01% | -7.29% | 6.94% |

In [ ]:



​