

```
In [ ]: for i in range(0, 4):
        print ("This is number %s" % i)
```

```
In [2]: # Get backtest object
bt = get_backtest('584c8a68e88677628e648aeb')

# Create all tear sheets
bt.create_full_tear_sheet()
```

```
100% Time: 0:00:07 |#####|
Entire data start date: 2009-01-05
Entire data end date: 2014-12-10
```

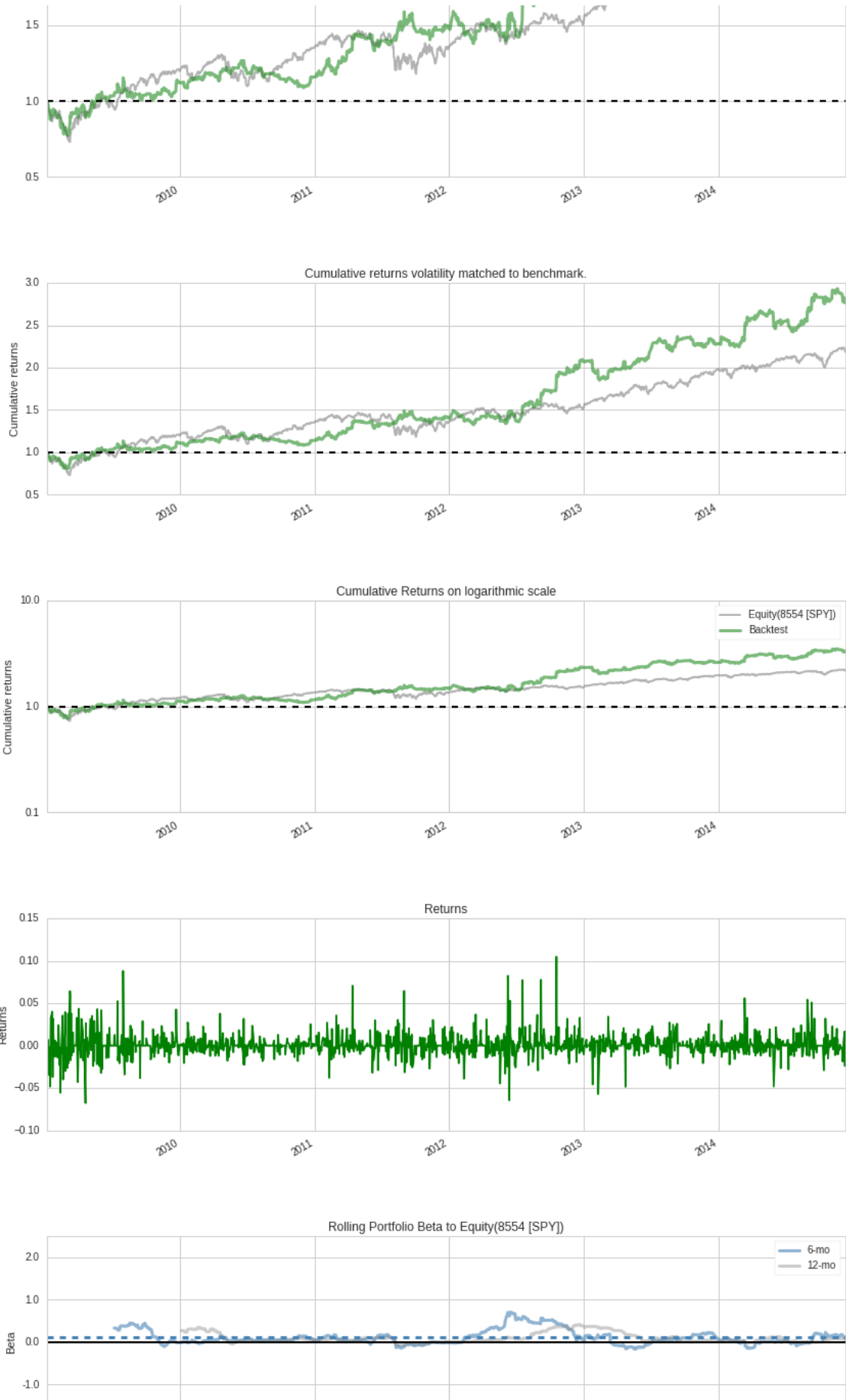
Backtest Months: 71

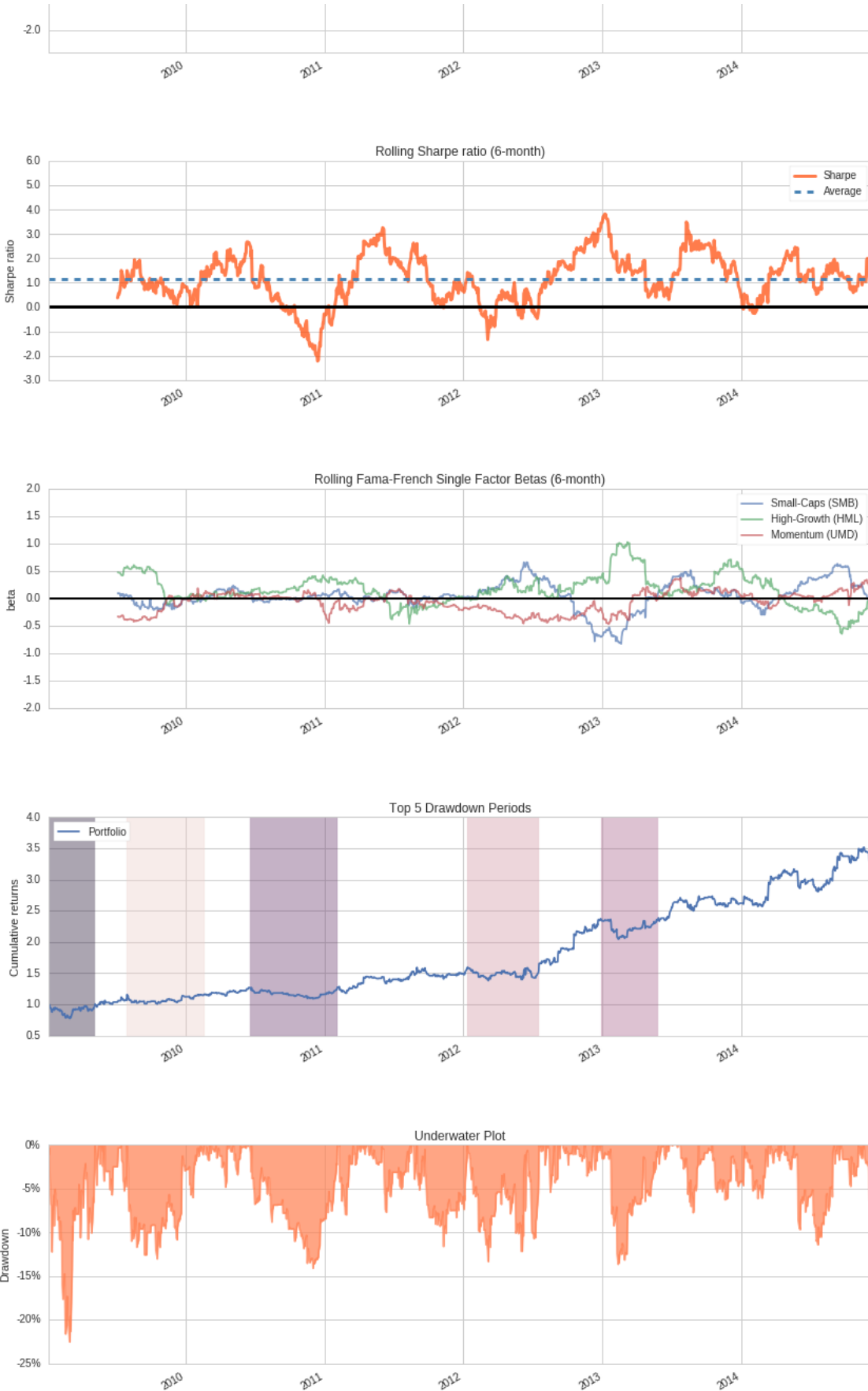
Performance statistics	Backtest
annual_return	0.22
annual_volatility	0.22
sharpe_ratio	1.04
calmar_ratio	0.99
stability_of_timeseries	0.95
max_drawdown	-0.23
omega_ratio	1.24
sortino_ratio	1.70
skew	1.02
kurtosis	8.70
tail_ratio	1.24
common_sense_ratio	1.52
information_ratio	0.02
alpha	0.20
beta	0.15

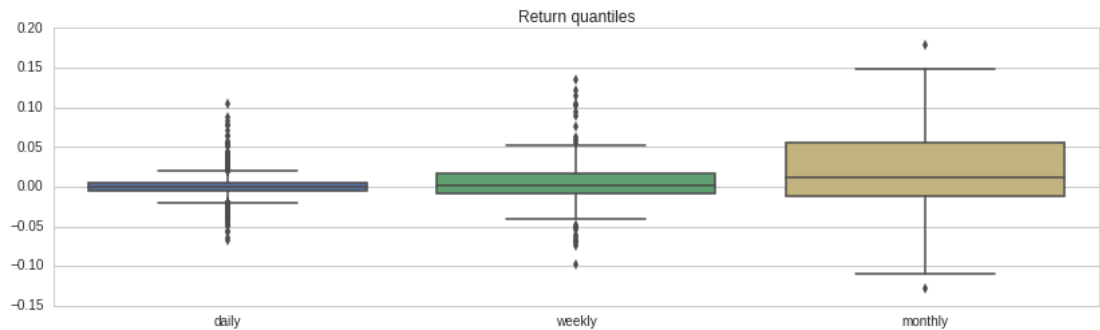
Worst Drawdown Periods	net drawdown in %	peak date	valley date	recovery date	duration
0	22.55	2009-01-06	2009-03-03	2009-05-08	89
1	14.11	2010-06-18	2010-12-02	2011-02-04	166
2	13.66	2012-12-27	2013-02-11	2013-05-28	109
3	13.35	2012-01-12	2012-03-07	2012-07-18	135
4	13.05	2009-07-31	2009-10-19	2010-02-19	146

[ -0.026 -0.055 ]



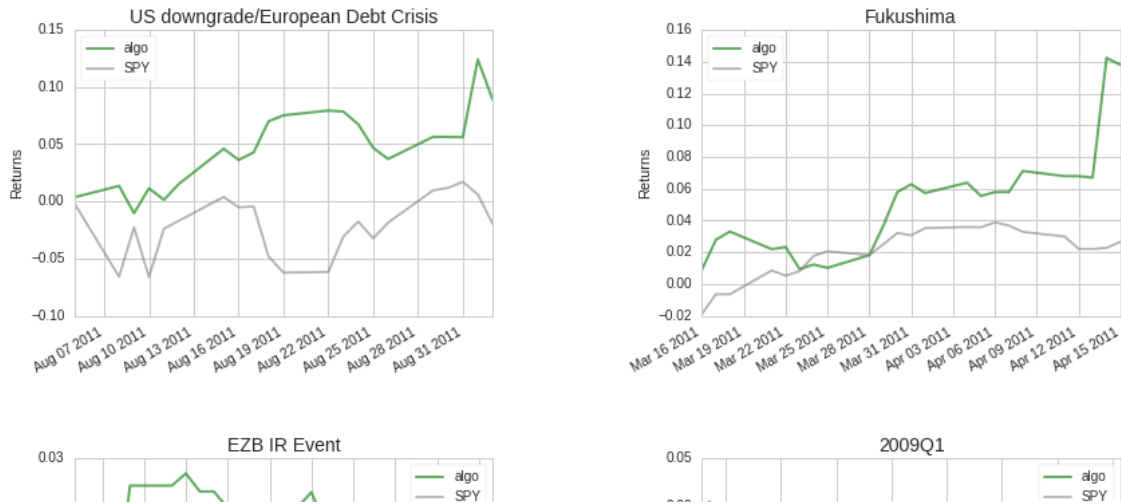


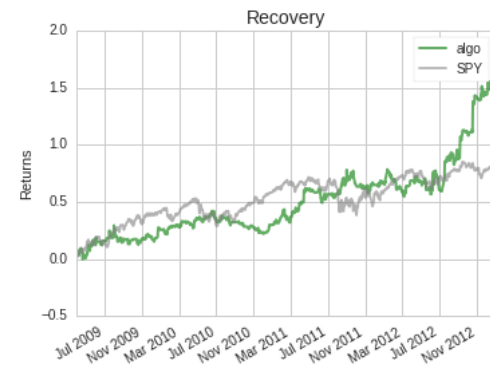
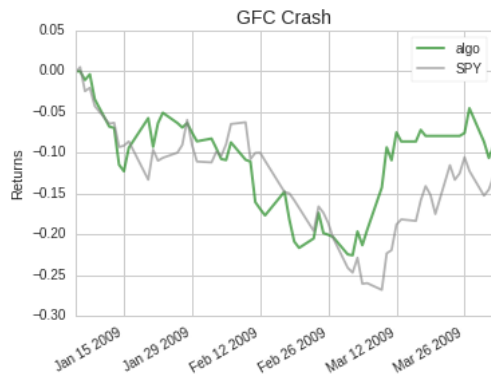
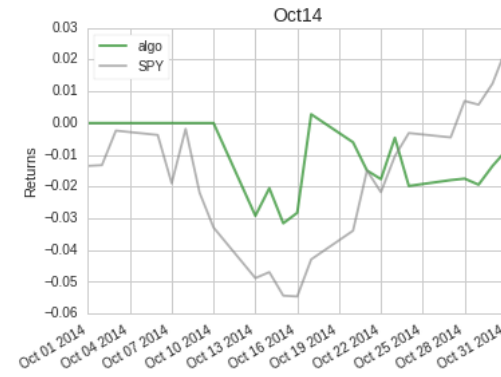
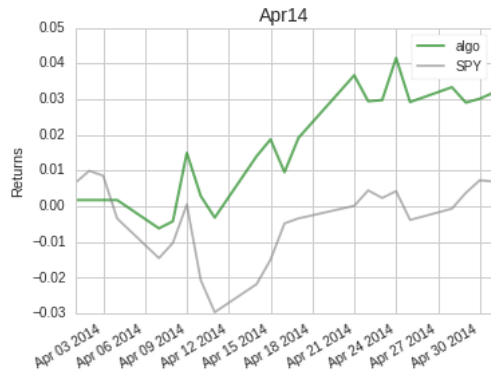
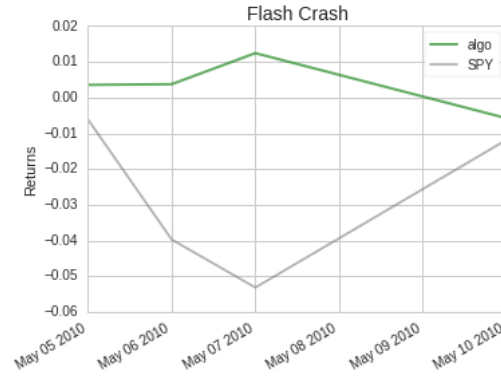
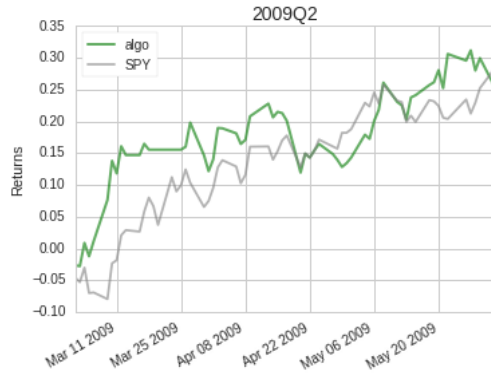
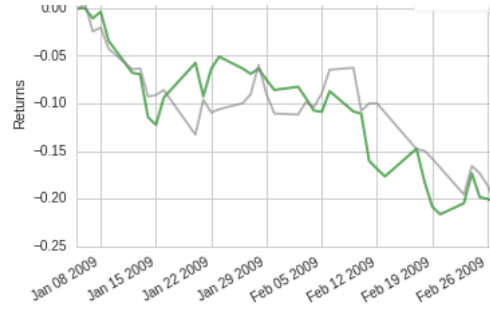
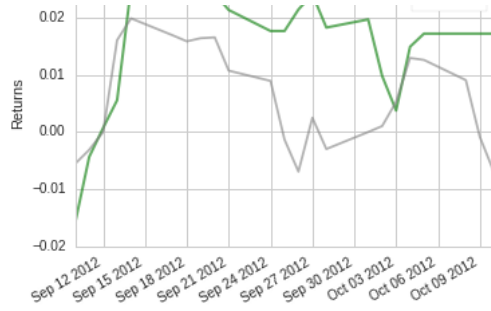


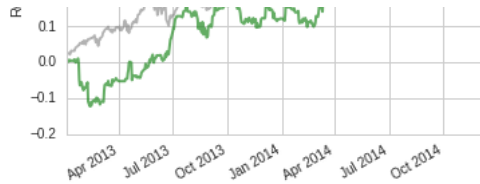


/usr/local/lib/python2.7/dist-packages/numpy/lib/function\_base.py:3834: RuntimeWarning: Invalid value encountered in percentile  
RuntimeWarning)

Stress Events	mean	min	max
US downgrade/European Debt Crisis	0.43%	-3.16%	6.45%
Fukushima	0.58%	-1.36%	7.07%
EZB IR Event	0.08%	-1.58%	1.96%
2009Q1	-0.57%	-5.57%	4.01%
2009Q2	0.39%	-6.79%	6.43%
Flash Crash	-0.14%	-1.80%	0.87%
Apr14	0.15%	-1.19%	1.92%
Oct14	-0.03%	-2.92%	3.19%
GFC Crash	-0.13%	-5.57%	6.43%
Recovery	0.11%	-6.79%	10.49%
New Normal	0.08%	-5.73%	5.60%







Top 10 long positions of all time	max
NAV-5199	54.53%
DRI-12882	52.60%
DE-2127	52.19%
CLF-1595	52.12%
CIEN-16453	52.04%
KBH-4199	52.01%
AEO-11086	51.70%
PANW-43202	51.41%
ADBE-114	51.28%
ARNC-2	51.27%

Top 10 short positions of all time	max
LVS-26882	-55.36%
LNKD-41451	-54.44%
TIVO-16661	-54.17%
CCI-19258	-53.78%
CRM-26401	-53.63%
MRVL-21666	-53.24%
ATHN-34692	-53.04%
RRC-19249	-53.00%
BAC-700	-52.91%
SHLD-26169	-52.75%

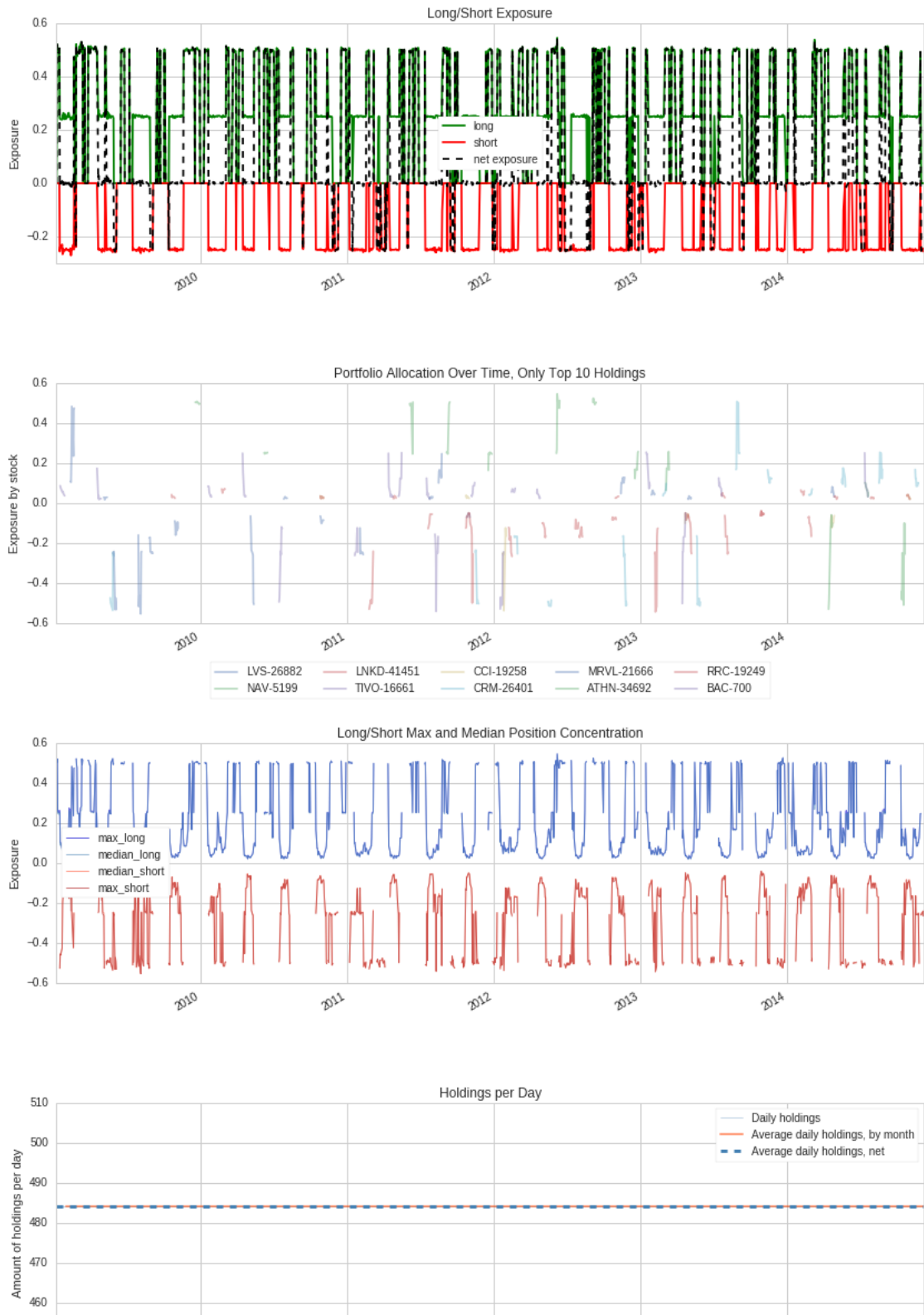
Top 10 positions of all time	max
LVS-26882	55.36%
NAV-5199	54.53%
LNKD-41451	54.44%
TIVO-16661	54.17%
CCI-19258	53.78%
CRM-26401	53.63%
MRVL-21666	53.24%
ATHN-34692	53.04%
RRC-19249	53.00%
BAC-700	52.91%

All positions ever held	max
LVS-26882	55.36%
NAV-5199	54.53%
LNKD-41451	54.44%
TIVO-16661	54.17%
CCI-19258	53.78%
CRM-26401	53.63%
MRVL-21666	53.24%
ATHN-34692	53.04%

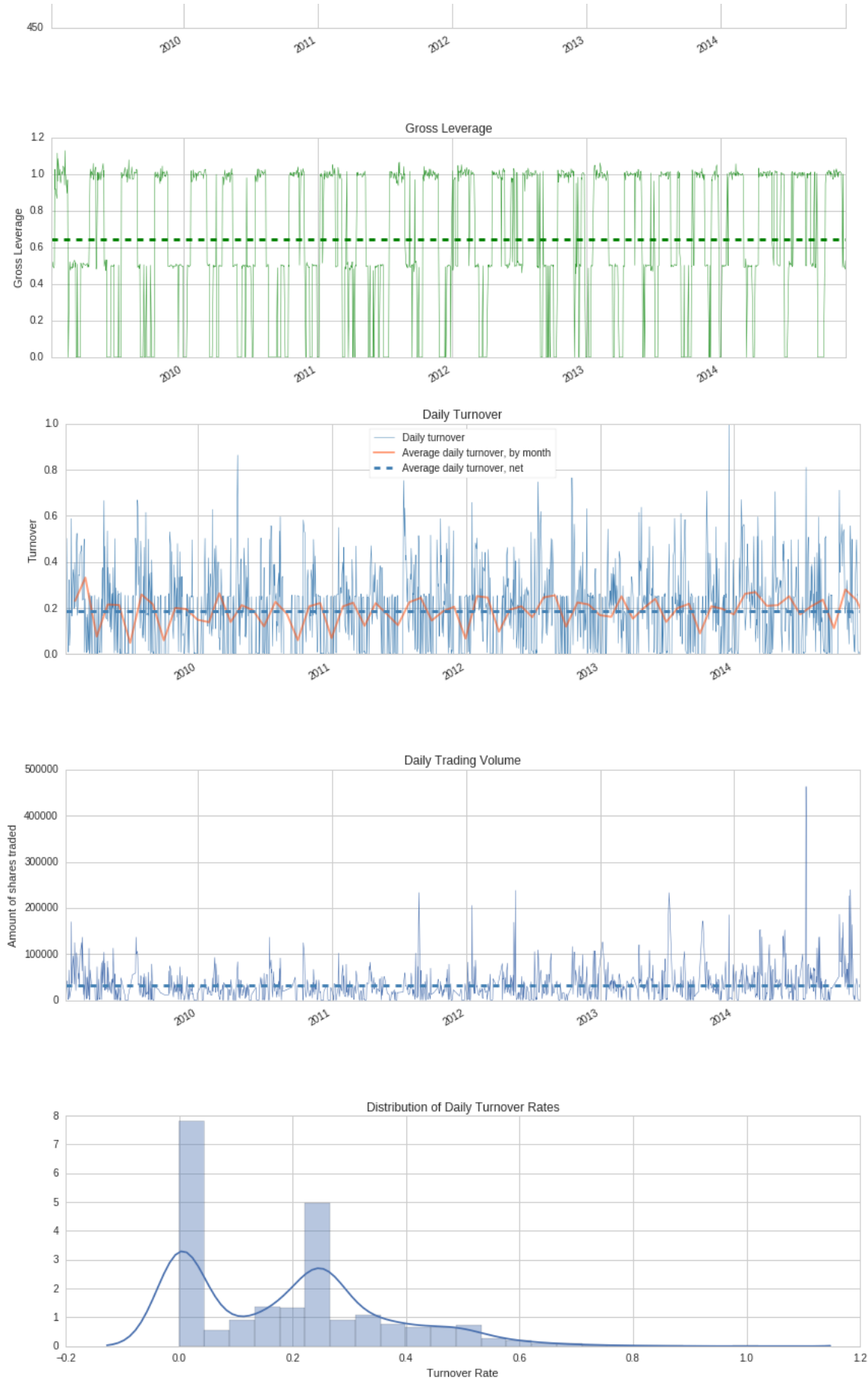
<b>RRC-19249</b>	53.00%
<b>BAC-700</b>	52.91%
<b>SHLD-26169</b>	52.75%
<b>JPM-25006</b>	52.69%
<b>AMT-24760</b>	52.65%
<b>LEN-4417</b>	52.61%
<b>DRI-12882</b>	52.60%
<b>ARNC-2</b>	52.57%
<b>KBH-4199</b>	52.50%
<b>ANF-15622</b>	52.37%
<b>GT-3384</b>	52.37%
<b>VMW-34545</b>	52.28%
<b>DE-2127</b>	52.19%
<b>CLF-1595</b>	52.12%
<b>CIEN-16453</b>	52.04%
<b>LULU-34395</b>	52.03%
<b>KORS-42270</b>	52.00%
<b>JCP-4118</b>	52.00%
<b>AEO-11086</b>	51.70%
<b>MS-17080</b>	51.65%
<b>WYNN-24124</b>	51.60%
<b>MXIM-5149</b>	51.55%
...	...
<b>NDAQ-27026</b>	3.16%
<b>AAL-45971</b>	3.15%
<b>JCI-4117</b>	3.07%
<b>BEN-812</b>	3.04%
<b>CB-1274</b>	2.97%
<b>EXC-22114</b>	2.96%
<b>CTSH-18870</b>	2.93%
<b>EMN-10594</b>	2.80%
<b>MHK-4963</b>	2.74%
<b>MYL-5166</b>	2.72%
<b>CRR-14700</b>	2.67%
<b>BXP-17009</b>	2.65%
<b>MDLZ-22802</b>	2.61%
<b>AIZ-25955</b>	2.56%
<b>EMR-2530</b>	2.52%
<b>ABC-22954</b>	2.48%
<b>CAM-13176</b>	2.37%
<b>SD-35006</b>	2.36%
<b>HLT-45993</b>	2.34%
<b>ICE-27809</b>	2.31%
<b>D-2071</b>	2.26%
<b>BDX-794</b>	2.26%
<b>MHS-25445</b>	2.20%
<b>JCI-7679</b>	2.17%
<b>IRM-14388</b>	2.17%

PSA-24962	1.95%
ECL-2427	1.95%
TWC-33133	1.90%
OXY-5729	1.78%
CME-24475	1.71%

484 rows × 1 columns







In [ ]: