2. potential User group of your application:

- individuals who want to back test the standard strategies

- Strategists who want to create trading strategies

- ETF investors who want to make sure they understand how the ETF works

3. input

- Investment Universe

4. output

- Strategies’ stats: IRR, Vol, Sharpe ratio, Sortino, MDD

5. It shows that risk parity works very well in cross asset universe.

How to use your application

1. User can import the data. Our allocation call will provide the handler to generate positions which contain the weights information.
2. Then user can use positions to build portfolio for each rebalancing period.
3. User can use the portfolio object vector to see the performance via the performance function like IRR(), Sharpe(), MDD(), Sortino(), etc.