Multi-Asset, Multi-Timeframe Quantitative Portfolio System

Final Summary Report

Portfolio Metrics:

total_return: -0.0493165161246381
volatility: 0.009765794767622118
sharpe_ratio: -8.016504972631314
max_drawdown: -12.932128922453735

Weights Summary:

alpha1_multiasset: 0.25
alpha2_multiasset: 0.25
alpha4_multiasset: 0.25
alpha5_multiasset: 0.25

Final Cumulative Returns:

equal_final_cum: -0.0493
vol_scaled_final_cum: -0.0537