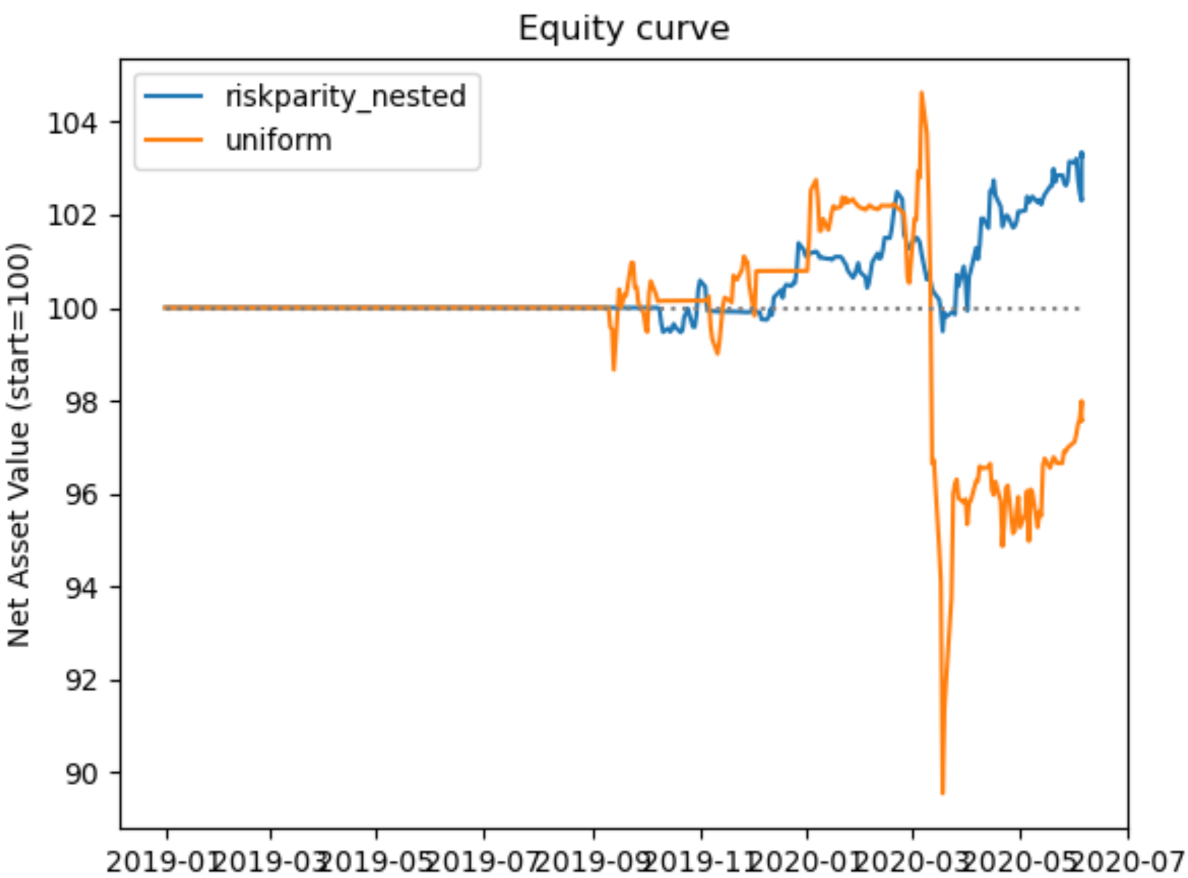
Multiple Strategies Report

Strategy	
name	['riskparity_nested', 'uniform']

Datafeed	
file	Aggregated_Report.pdf
start	2019-01-01
end	2020-06-05

User	
name	Fabio & Federico
test at	2020-07-12
memo	Testing - Report comparing different strategies



Performance

		riskparity_nested	uniform
	start_cash	100,000.00	100,000.00
	end_value	103,252.07	97,572.13
	total_return	0.03	-0.02
	annual_return	0.02	-0.02
backtrader	annual_return_asset	0.02	-0.02
	max_money_drawdown	3.00	15.07
	max_pct_drawdown	0.03	0.14
	vwr	0.02	-0.02
	sharpe_ratio	0.47	-0.30
pyfolio	Annual return	0.02	-0.02

		riskparity_nested	uniform
	Cumulative returns	0.03	-0.02
	Annual volatility	0.02	0.08
	Sharpe ratio	0.87	-0.17
	Calmar ratio	0.74	-0.11
	Stability	0.52	0.13
	Max drawdown	-0.03	-0.14
	Omega ratio	1.27	0.94
	Sortino ratio	1.38	-0.21
	Skew	0.73	-3.13
	Kurtosis	8.52	36.88
	Tail ratio	1.20	0.89
	Daily value at risk	-0.00	-0.01

Weights

	riskparity_nested	uniform
asset_0	13.0%	20.0%
asset_1	7.4%	20.0%
asset_2	9.9%	20.0%
asset_3	6.9%	20.0%
asset_4	62.8%	20.0%