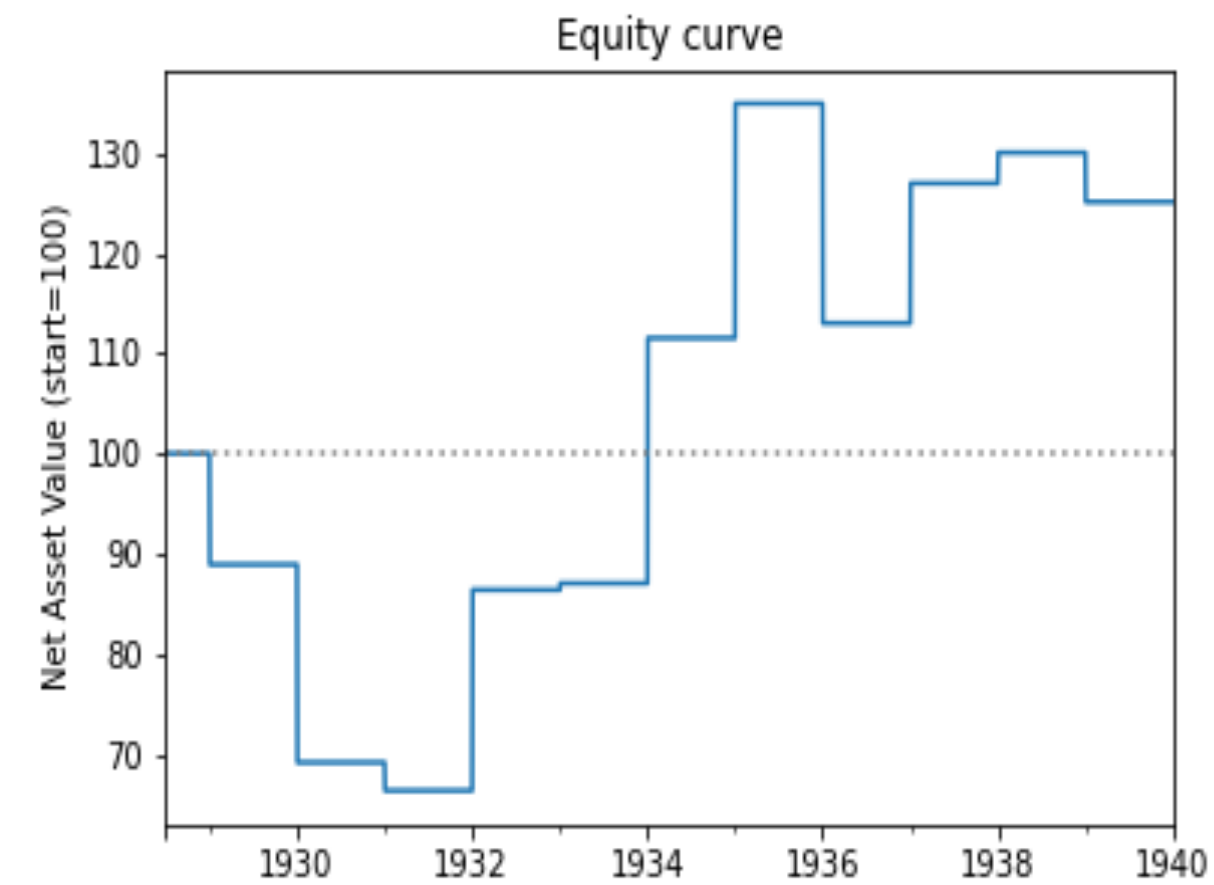


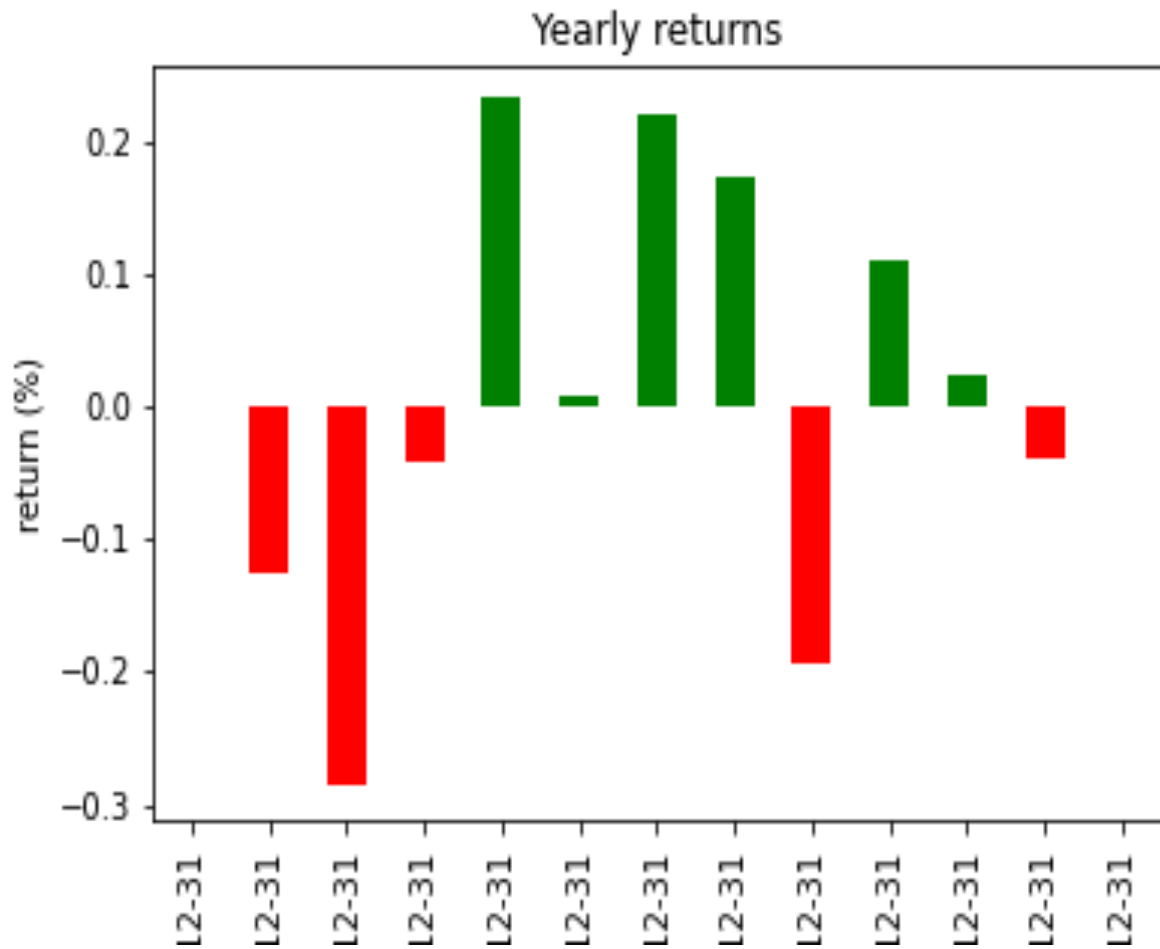
One-Strategy Backtesting Report

| Strategy              |   |
|-----------------------|---|
| name                  | sixtyforty  |
| n_assets              | 5   |
| monthly_cash          | 0.0   |
| shareclass            | ['gold', 'commodity', 'equity', 'bond_lt', 'bond_it'] |
| printlog              | True  |
| corrmethod            | pearson   |
| reb_days              | 30  |
| lookback_period_short | 30  |
| lookback_period_long  | 180   |

| Datafeed |            |
|----------|------------|
| start    | 1928-06-28 |
| end      | 1940-01-01 |

| User    |                  |
|---------|------------------|
| name    | Fabio & Federico |
| test at | 2020-07-29       |
| memo    | Testing          |





## Performance

| sixtyforty          |           |
|---------------------|-----------|
| <b>backtrader</b>   |           |
| start_cash          | 100000.00 |
| end_value           | 125113.46 |
| total_return        | 25.1%     |
| annual_return       | 32.0%     |
| annual_return_asset | 2.0%      |
| max_money_drawdown  | 3364.98   |
| max_pct_drawdown    | 33.6%     |
| vwr                 | -1829.9%  |
| sharpe_ratio        | 0.24      |
| <b>pyfolio</b>      |           |
| Annual return       | 32.0%     |
| Cumulative returns  | 12411.3%  |
| Annual volatility   | 2373.6%   |
| Sharpe ratio        | 0.24      |
| Calmar ratio        | 0.95      |
| Stability           | 0.55      |
| Max drawdown        | -33.6%    |
| Omega ratio         | 174.12    |
| Sortino ratio       | 78.90     |
| Skew                | 66.19     |
| Kurtosis            | 4378.71   |
| Tail ratio          | nan       |

|                     | sixtyforty |
|---------------------|------------|
| Daily value at risk | -296.8%    |

## Notes on the performance metrics

- The pyfolio metrics are to be interpreted as net of contributions (not fund-like)

## Target weights

|                     | GLD LNG | OIL LNG | EQ LNG | LTB LNG | ITB LNG |
|---------------------|---------|---------|--------|---------|---------|
| 1939-12-03 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-04 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-05 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-06 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-07 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-08 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-09 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-10 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-11 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-12 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-13 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-14 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-15 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-16 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-17 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-18 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-19 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-20 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-21 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-22 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-23 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-24 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-25 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-26 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-27 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-28 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-29 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-30 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1939-12-31 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |
| 1940-01-01 00:00:00 | 0.0%    | 0.0%    | 60.0%  | 20.0%   | 20.0%   |

## Effective weights

|                     | GLD LNG | OIL LNG | EQ LNG | LTB LNG | ITB LNG |
|---------------------|---------|---------|--------|---------|---------|
| 1939-12-03 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-04 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-05 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-06 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-07 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-08 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-09 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-10 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-11 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-12 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-13 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-14 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-15 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-16 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-17 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-18 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-19 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-20 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-21 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |

|                     | GLD LNG | OIL LNG | EQ LNG | LTB LNG | ITB LNG |
|---------------------|---------|---------|--------|---------|---------|
| 1939-12-22 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-23 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-24 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-25 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-26 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-27 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-28 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-29 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-30 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1939-12-31 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |
| 1940-01-01 00:00:00 | 0.0%    | 0.0%    | 56.6%  | 19.1%   | 19.9%   |