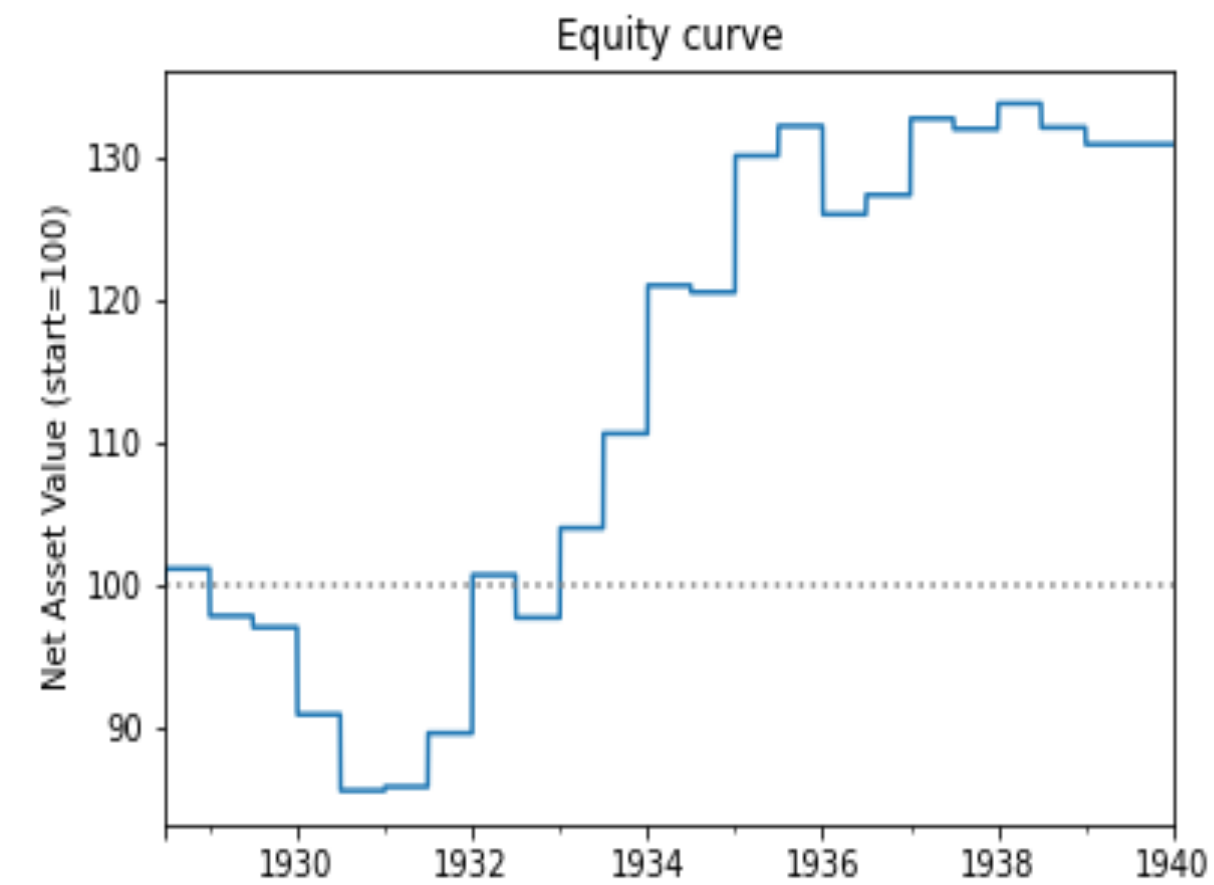


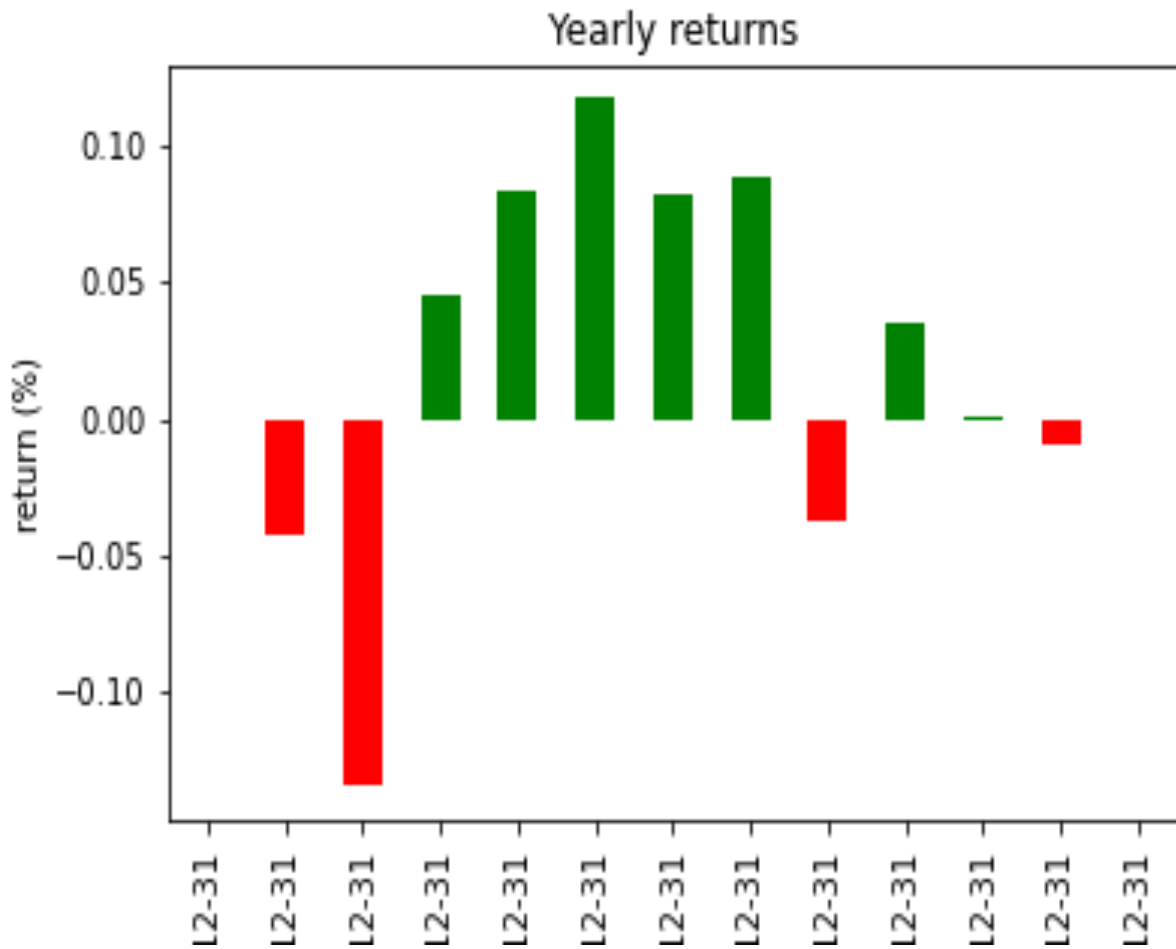
One-Strategy Backtesting Report

Strategy	
name	vanillariskparity
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

vanillariskparity	
backtrader	
start_cash	100000.00
end_value	131002.61
total_return	31.0%
annual_return	32.3%
annual_return_asset	2.4%
max_money_drawdown	1562.27
max_pct_drawdown	15.5%
vwr	-1849.8%
sharpe_ratio	0.24
pyfolio	
Annual return	32.3%
Cumulative returns	13000.3%
Annual volatility	2373.6%
Sharpe ratio	0.24
Calmar ratio	2.09
Stability	0.76
Max drawdown	-15.5%
Omega ratio	367.18
Sortino ratio	217.21
Skew	66.19
Kurtosis	4378.95
Tail ratio	nan

vanillariskparity	
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	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-04 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-05 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-06 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-07 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-08 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-09 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-10 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-11 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-12 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-13 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-14 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-15 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-16 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-17 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-18 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-19 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-20 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-21 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-22 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-23 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-24 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-25 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-26 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-27 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-28 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-29 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-30 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1939-12-31 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%
1940-01-01 00:00:00	12.0%	13.0%	20.0%	15.0%	40.0%

Effective weights

	GLD LNG	OIL LNG	EQ LNG	LTB LNG	ITB LNG
1939-12-03 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-04 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-05 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-06 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-07 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-08 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-09 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-10 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-11 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-12 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-13 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-14 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-15 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-16 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-17 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-18 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-19 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-20 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-21 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%

	GLD LNG	OIL LNG	EQ LNG	LTB LNG	ITB LNG
1939-12-22 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-23 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-24 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-25 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-26 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-27 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-28 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-29 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-30 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1939-12-31 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%
1940-01-01 00:00:00	12.0%	13.0%	18.0%	14.6%	40.0%