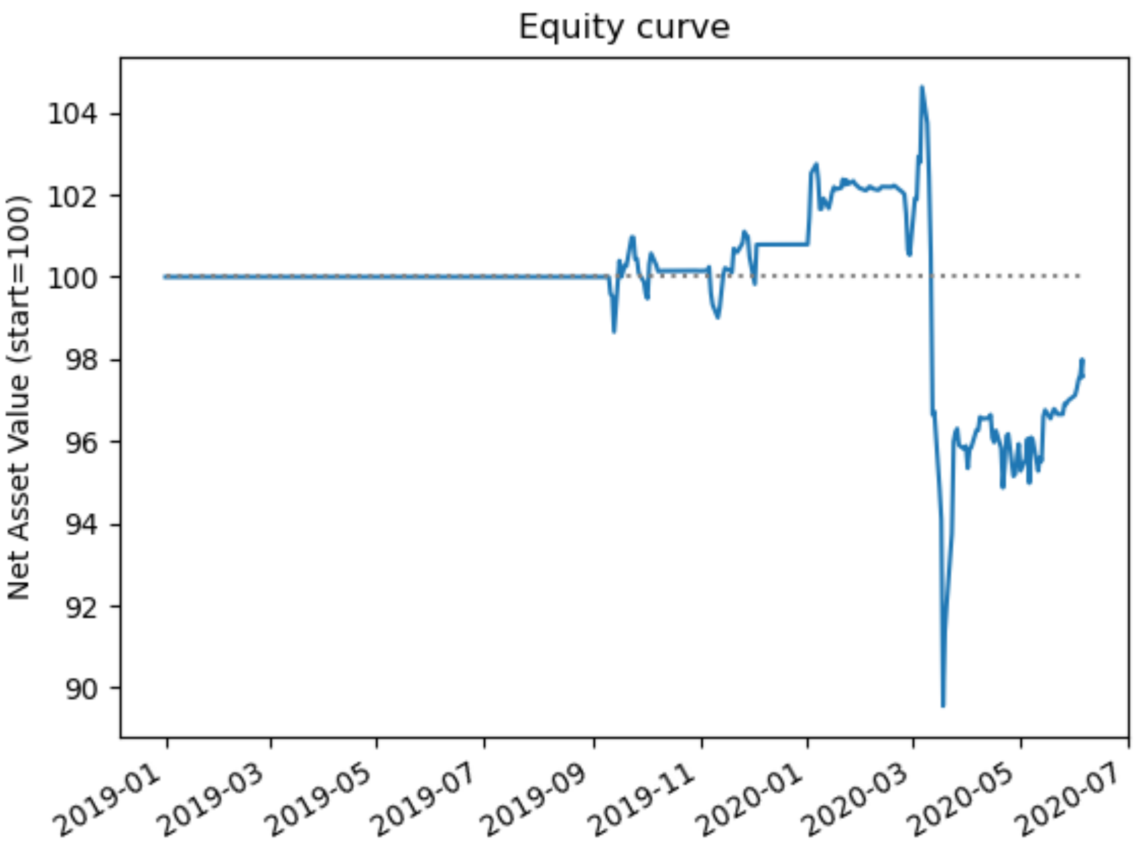
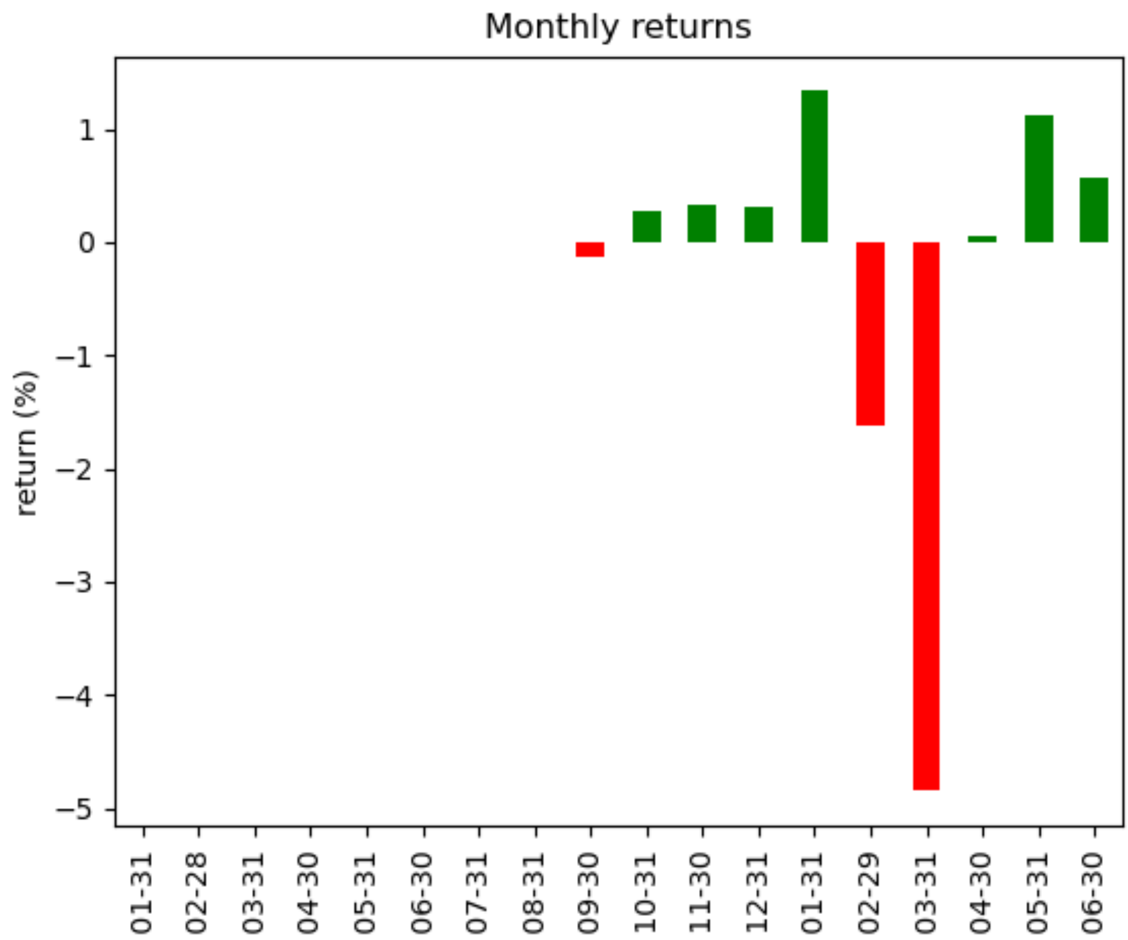
One-Strategy Backtesting Report

Strategy	
name	uniform
n_assets	5
monthly_cash	0.0
shareclass	['gold', 'commodity', 'equity', 'bond_lt', 'bond_it']

Datafeed	
file	Not given
start	2019-01-01
end	2020-06-05

User	
name	Fabio & Federico
test at	2020-07-12
memo	Testing





Strategy performance

PnL

start capital	100000
end capital	97572
total return (assets)	-2.43%
annual return (assets)	-1.71%
annual return (fund)	-1.63%
max. $ drawdown	15.06
max. % drawdown	14.4%

KPI's

Variability Weighted Return	-1.62%
Sharpe Ratio	-0.3

Asset weights

	asset_0	asset_1	asset_2	asset_3	asset_4
2020-05-04	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-06	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-07	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-08	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-11	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-12	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-13	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-14	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-15	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-18	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-19	20.0%	20.0%	20.0%	20.0%	20.0%

	asset_0	asset_1	asset_2	asset_3	asset_4
2020-05-20	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-21	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-22	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-25	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-26	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-27	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-28	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-29	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-01	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-02	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-03	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-04	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%