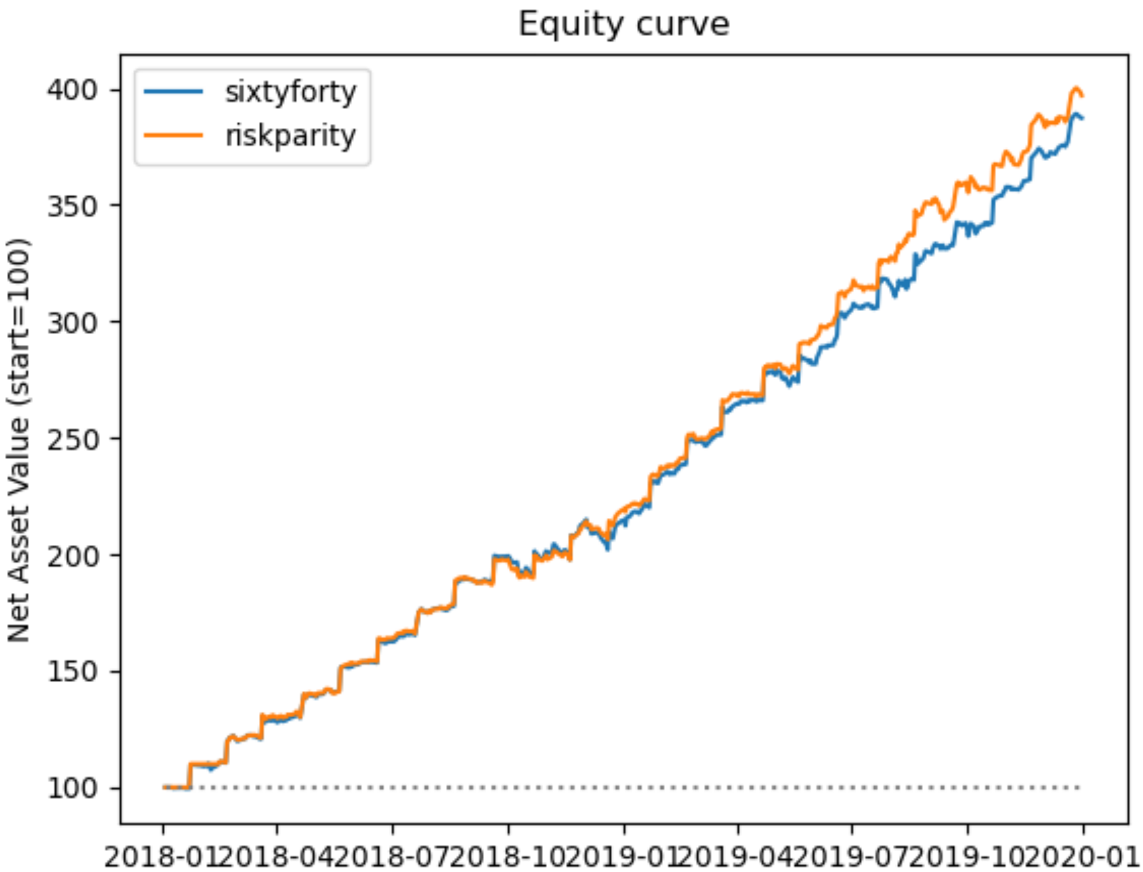
Multiple Strategies Report

Strategy	
name	['sixtyforty', 'riskparity']

Datafeed	
start	2018-01-03
end	2019-12-31

User	
name	Fabio & Federico
test at	2020-07-18
memo	Testing - Report comparing different strategies



Performance

	sixtyforty	riskparity
backtrader		
start_cash	100000.00	100000.00
end_value	387336.16	396987.71
total_return	287.3%	297.0%
annual_return	8.8%	10.8%
annual_return_asset	97.5%	99.9%
max_money_drawdown	11.46	9.06
max_pct_drawdown	10.8%	8.5%
vwr	-10.9%	-12.9%

	sixtyforty	riskparity
sharpe_ratio	1.01	1.43
pyfolio		
Annual return	97.1%	99.5%
Cumulative returns	287.3%	297.0%
Annual volatility	19.8%	19.1%
Sharpe ratio	3.52	3.71
Calmar ratio	16.20	24.35
Stability	0.98	0.99
Max drawdown	-6.0%	-4.1%
Omega ratio	2.88	3.18
Sortino ratio	13.14	16.47
Skew	4.12	4.43
Kurtosis	21.48	23.75
Tail ratio	1.89	1.66
Daily value at risk	-2.2%	-2.1%

Notes on the performance metrics

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

Target weights

	sixtyforty	riskparity
SPY	60.0%	50.0%
TLT	20.0%	50.0%

Effective weights

	sixtyforty	riskparity
SPY	59.4%	50.2%
TLT	18.7%	47.3%