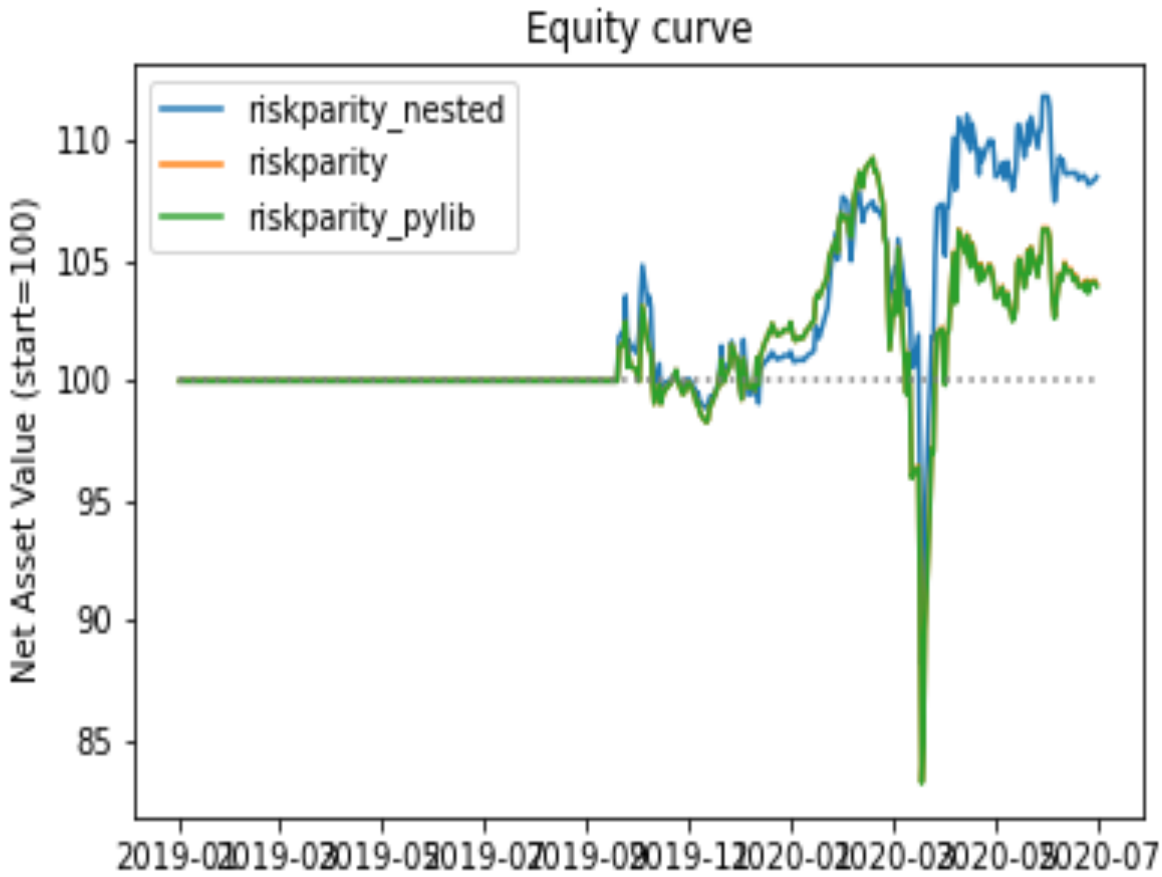
Multiple Strategies Report

Strategy	
name	['riskparity_nested', 'riskparity', 'riskparity_pylib']

Datafeed	
file	Aggregated_Report.pdf
start	2019-01-02
end	2020-06-30

User	
name	Fabio & Federico
test at	2020-07-11
memo	Testing - Report comparing different strategies



Performance

		riskparity_nested	riskparity	riskparity_pylib
	start_cash	100,000.00	100,000.00	100,000.00
	end_value	108,514.77	104,032.07	103,946.95
	total_return	0.09	0.04	0.04
	annual_return	0.06	0.03	0.03
backtrader	annual_return_asset	0.06	0.03	0.03
	max_money_drawdown	19.74	26.01	26.06
	max_pct_drawdown	0.18	0.24	0.24
	vwr	0.06	0.03	0.03
	sharpe_ratio	0.38	0.18	0.18
pyfolio	Annual return	0.06	0.03	0.03

		riskparity_nested	riskparity	riskparity_pylib
	Cumulative returns	0.09	0.04	0.04
	Annual volatility	0.15	0.15	0.15
	Sharpe ratio	0.45	0.25	0.25
	Calmar ratio	0.31	0.11	0.11
	Stability	0.52	0.22	0.21
	Max drawdown	-0.18	-0.24	-0.24
	Omega ratio	1.14	1.08	1.08
	Sortino ratio	0.62	0.34	0.34
	Skew	-1.11	-1.24	-1.24
	Kurtosis	28.12	27.16	27.10
	Tail ratio	1.21	1.15	1.15
	Daily value at risk	-0.02	-0.02	-0.02

Weights

	riskparity_nested	riskparity	riskparity_pylib
asset_0	13.7%	11.8%	11.8%
asset_1	14.9%	14.9%	14.9%
asset_2	45.0%	48.7%	48.7%
asset_3	17.3%	15.9%	15.9%
asset_4	9.2%	8.6%	8.6%