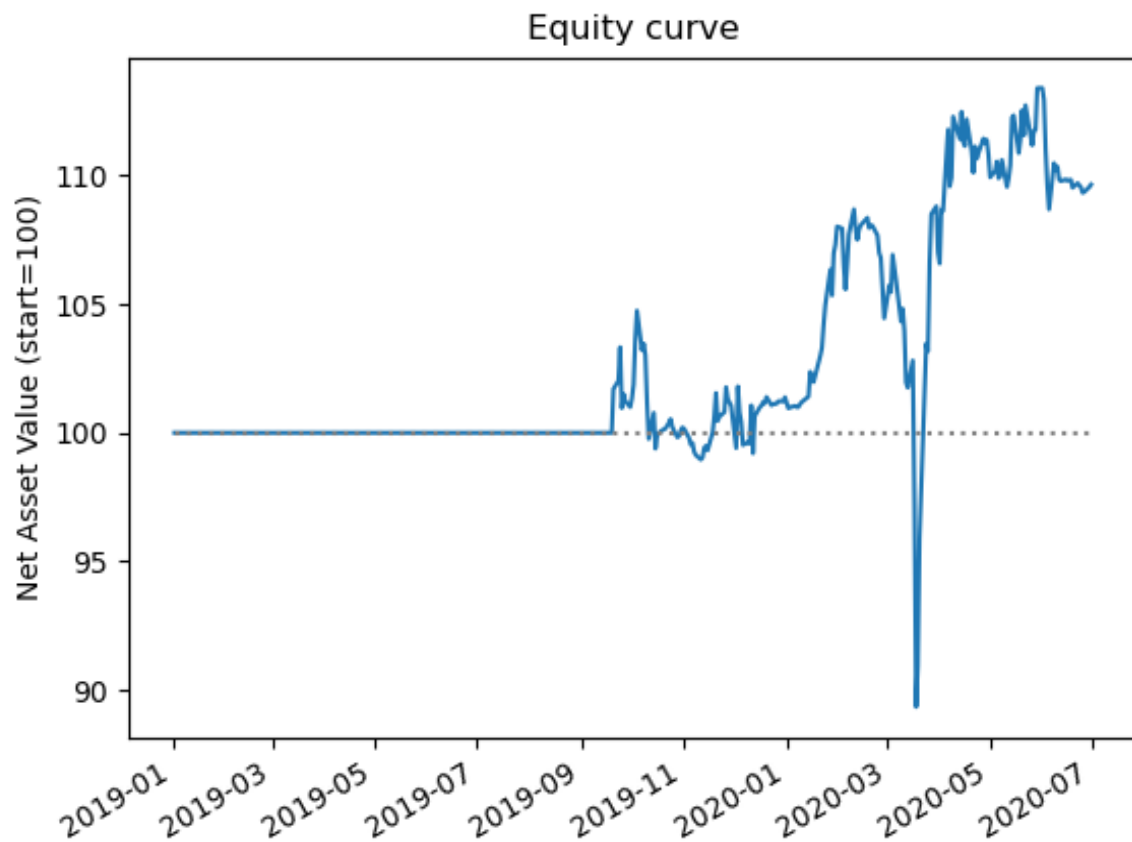


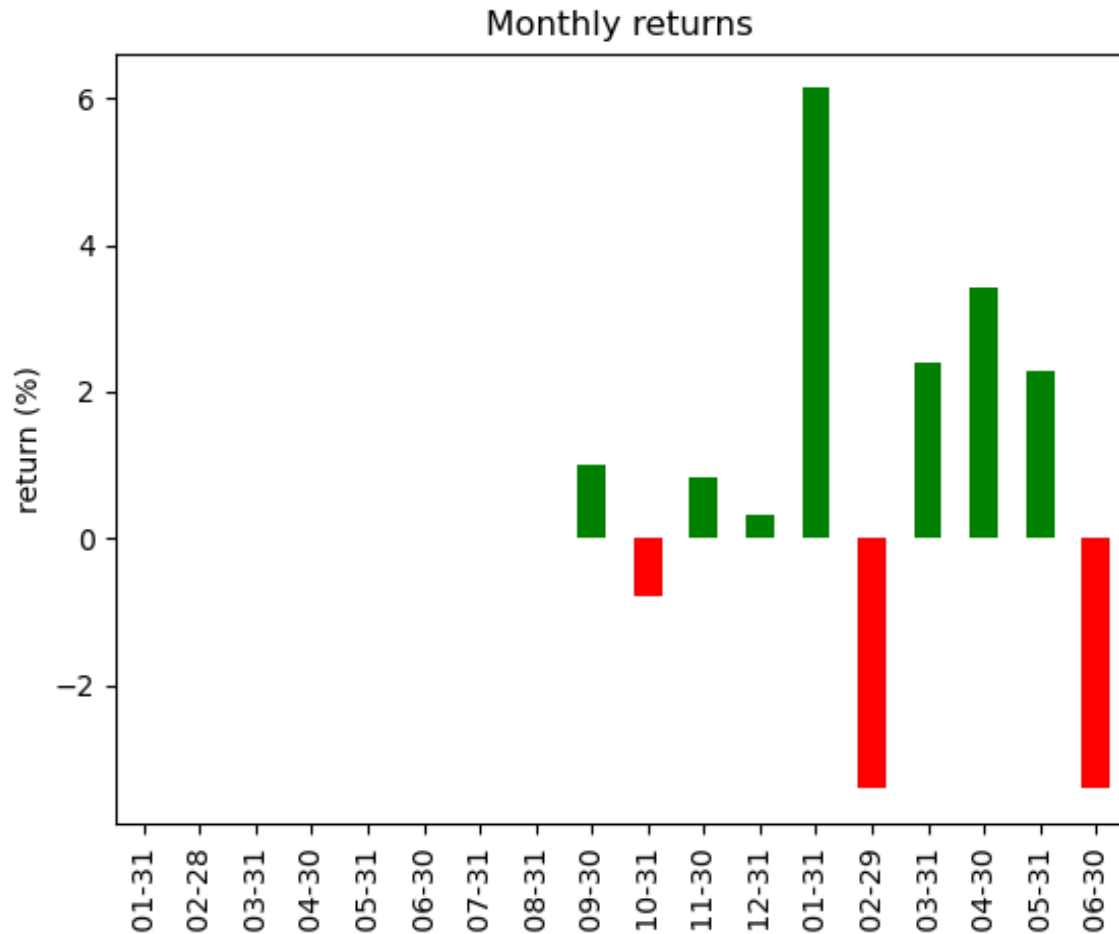
Canaries Backtesting Report

Strategy	
name	riskparity_nested
n_assets	6
monthly_cash	0.0
shareclass	['equity', 'equity', 'gold', 'bond_it', 'bond_lt', 'commodity']

Datafeed	
file	Not given
start	2019-01-02 00:00:00
end	2020-06-30 00:00:00

User	
name	Fabio & Federico
test at	2020-07-11 03:45:50
memo	Testing





Strategy performance

PnL	
start capital	100000
end capital	109639
total return (assets)	9.63%
annual return (assets)	6.36%
annual return (fund)	6.34%
max. \$ drawdown	19.31
max. % drawdown	17.77%

KPI's	
Variability Weighted Return	6.23%
Sharpe Ratio	0.42

Asset weights

	asset_0	asset_1	asset_2	asset_3	asset_4	asset_5
2020-05-19	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-05-20	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-05-21	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-05-22	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-05-26	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-05-27	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-05-28	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-05-29	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-06-01	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-06-02	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-06-03	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%
2020-06-04	6.9%	7.1%	14.7%	44.8%	17.2%	9.3%

	asset 0	asset 1	asset 2	asset 3	asset 4	asset 5
2020-06-05	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-08	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-09	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-10	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-11	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-12	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-15	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-16	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-17	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-18	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-19	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-22	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-23	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-24	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-25	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-26	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-29	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%
2020-06-30	6.9%	7.2%	14.7%	44.8%	17.2%	9.3%