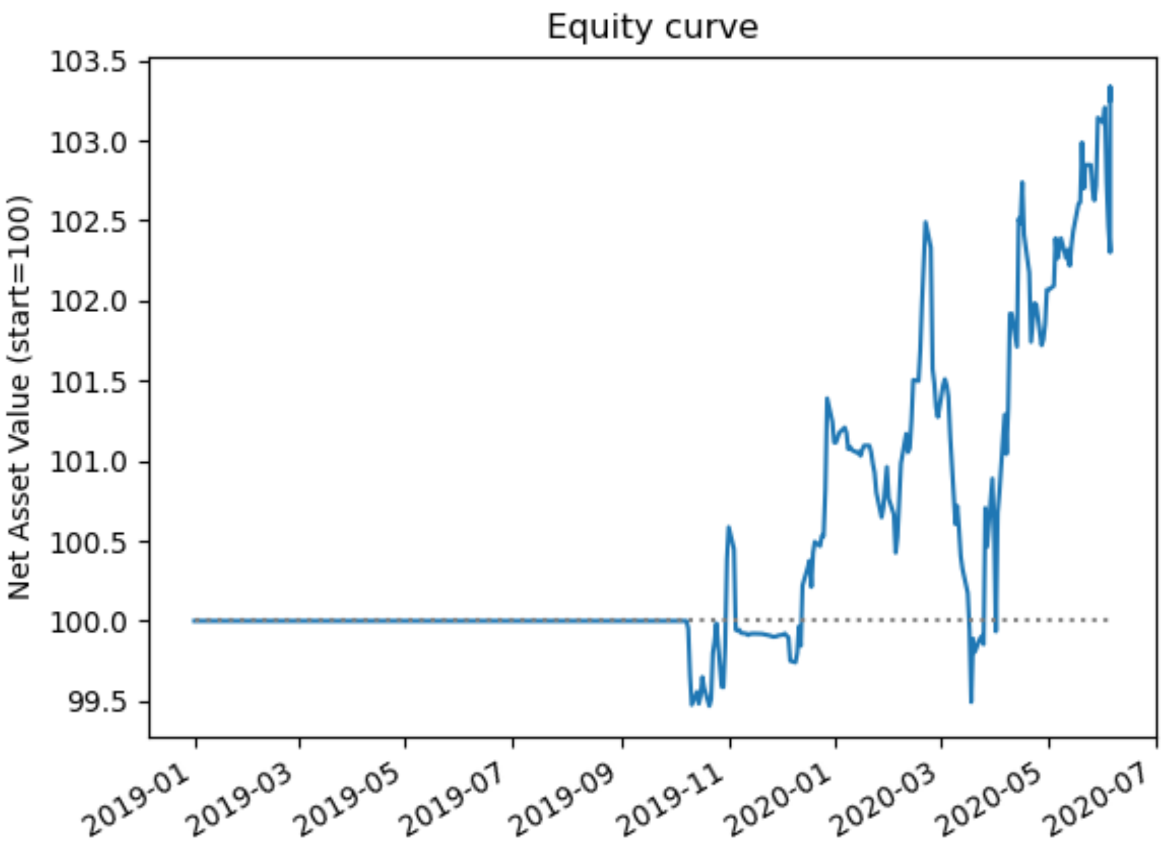
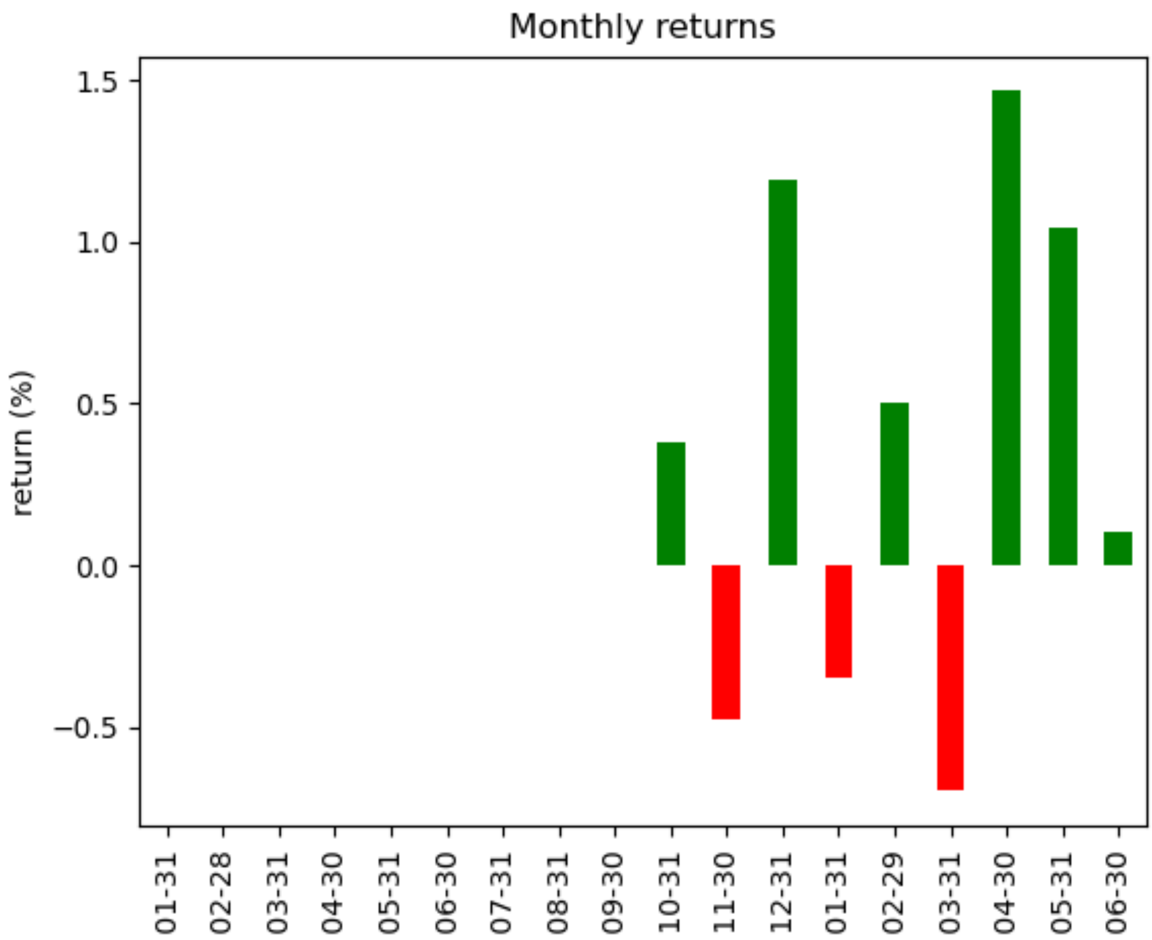
One-Strategy Backtesting Report

Strategy	
name	riskparity_nested
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	103252
total return (assets)	3.25%
annual return (assets)	2.26%
annual return (fund)	2.15%
max. $ drawdown	2.99
max. % drawdown	2.92%

KPI's

Variability Weighted Return	2.14%
Sharpe Ratio	0.47

Asset weights

	asset_0	asset_1	asset_2	asset_3	asset_4
2020-05-04	13.2%	9.1%	10.2%	6.7%	60.8%
2020-05-05	13.2%	9.1%	10.2%	6.7%	60.8%
2020-05-06	13.2%	9.1%	10.2%	6.7%	60.8%
2020-05-07	13.2%	9.1%	10.2%	6.7%	60.8%
2020-05-08	13.2%	9.1%	10.2%	6.7%	60.8%
2020-05-11	13.2%	9.1%	10.2%	6.7%	60.8%
2020-05-12	13.2%	9.1%	10.2%	6.7%	60.8%
2020-05-13	13.2%	9.1%	10.2%	6.7%	60.8%
2020-05-14	13.2%	9.1%	10.2%	6.7%	60.8%
2020-05-15	13.2%	9.1%	10.2%	6.7%	60.8%
2020-05-18	13.0%	7.4%	9.9%	6.9%	62.8%
2020-05-19	13.0%	7.4%	9.9%	6.9%	62.8%

	asset_0	asset_1	asset_2	asset_3	asset_4
2020-05-20	13.0%	7.4%	9.9%	6.9%	62.8%
2020-05-21	13.0%	7.4%	9.9%	6.9%	62.8%
2020-05-22	13.0%	7.4%	9.9%	6.9%	62.8%
2020-05-25	13.0%	7.4%	9.9%	6.9%	62.8%
2020-05-26	13.0%	7.4%	9.9%	6.9%	62.8%
2020-05-27	13.0%	7.4%	9.9%	6.9%	62.8%
2020-05-28	13.0%	7.4%	9.9%	6.9%	62.8%
2020-05-29	13.0%	7.4%	9.9%	6.9%	62.8%
2020-06-01	13.0%	7.4%	9.9%	6.9%	62.8%
2020-06-02	13.0%	7.4%	9.9%	6.9%	62.8%
2020-06-03	13.0%	7.4%	9.9%	6.9%	62.8%
2020-06-04	13.0%	7.4%	9.9%	6.9%	62.8%
2020-06-05	13.0%	7.4%	9.9%	6.9%	62.8%
2020-06-05	13.0%	7.4%	9.9%	6.9%	62.8%
2020-06-05	13.0%	7.4%	9.9%	6.9%	62.8%
2020-06-05	13.0%	7.4%	9.9%	6.9%	62.8%
2020-06-05	13.0%	7.4%	9.9%	6.9%	62.8%
2020-06-05	13.0%	7.4%	9.9%	6.9%	62.8%