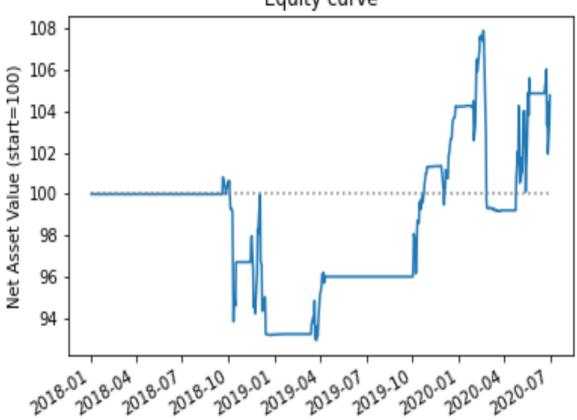
## **One-Strategy Backtesting Report**

Strategy			
name onlystocks			
n_assets	1		
monthly_cash	0.0		
shareclass	['equity']		

Datafeed		
start	2018-01-02	
end	2020-06-30	
Citu	2020-00-30	

User		
name	Fabio & Federico	
test at	2020-07-14	
memo	Testing	







## **Strategy performance**

PnL		
start capital	100000	
end capital	104742	
total return (assets)	4.74%	
annual return (assets)	1.87%	
annual return (fund)	1.87%	
max. \$ drawdown	8.67	
max. % drawdown	8.04%	

KPI's		
Variability Weighted Return	1.86%	
Sharpe Ratio	0.14	
_		

## **Asset weights**

	asset 0
2020-05-19	100.0%
2020-05-20	100.0%
2020-05-21	100.0%
2020-05-22	100.0%
2020-05-26	100.0%
2020-05-27	100.0%
2020-05-28	100.0%
2020-05-29	100.0%
2020-06-01	100.0%
2020-06-02	100.0%
2020-06-03	100.0%
2020-06-04	100.0%
2020-06-05	100.0%
2020-06-08	100.0%
2020-06-09	100.0%
2020-06-10	100.0%
2020-06-11	100.0%
2020-06-12	100.0%
2020-06-15	100.0%
2020-06-16	100.0%
2020-06-17	100.0%
2020-06-18	100.0%
2020-06-19	100.0%
2020-06-22	100.0%
2020-06-23	100.0%
2020-06-24	100.0%
2020-06-25	100.0%
2020-06-26	100.0%
2020-06-29	100.0%
2020-06-30	100.0%