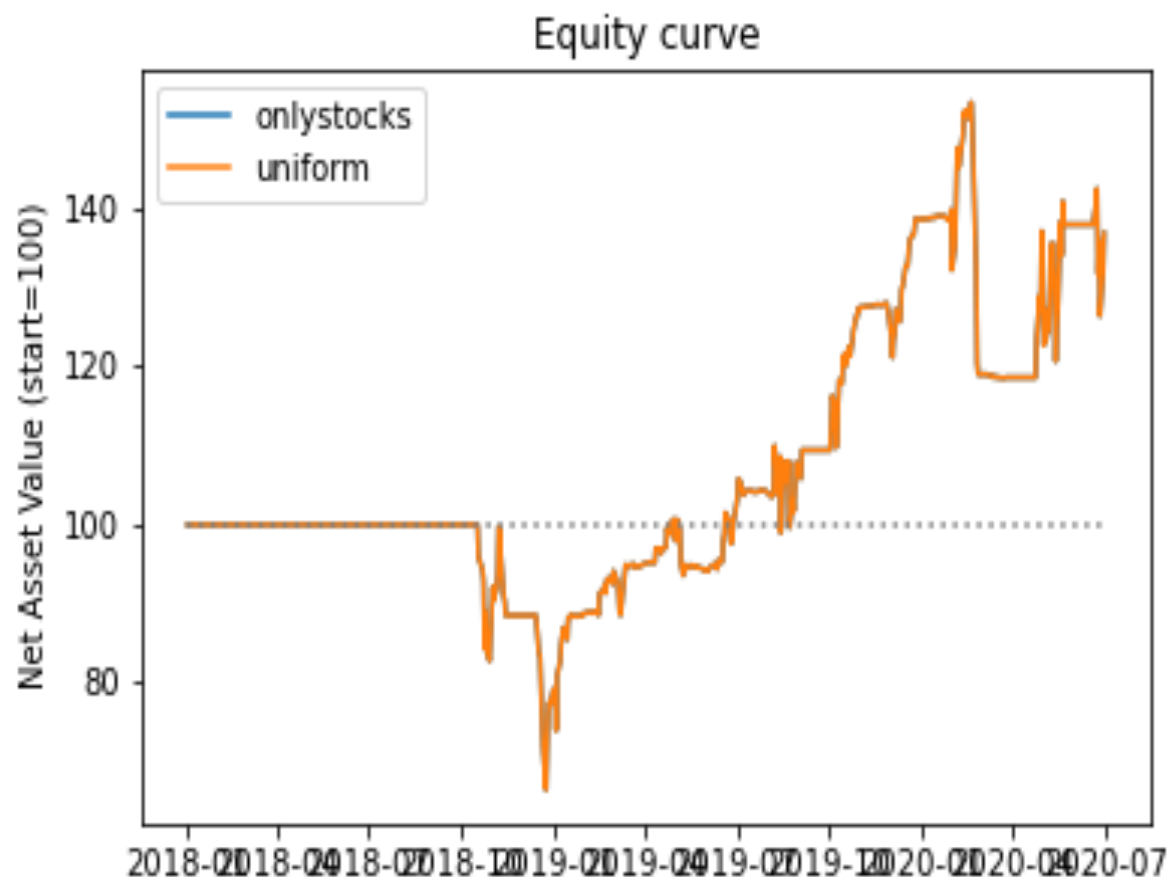


## Multiple Strategies Report

Strategy	
name	['onlystocks', 'uniform']

Datafeed	
file	Aggregated_Report.pdf
start	2018-01-02
end	2020-06-30

User	
name	Fabio & Federico
test at	2020-07-14
memo	Testing - Report comparing different strategies



## Performance

		onlystocks	uniform
backtrader	start_cash	100,000.00	100,000.00
	end_value	136,868.20	136,868.20
	total_return	0.37	0.37
	annual_return	0.13	0.13
	annual_return_asset	0.13	0.13
	max_money_drawdown	34.86	34.86
	max_pct_drawdown	0.33	0.33
	vwr	0.11	0.11
pyfolio	sharpe_ratio	0.54	0.54
	Annual return	0.13	0.13

		onlystocks	uniform
	Cumulative returns	0.37	0.37
	Annual volatility	0.30	0.30
	Sharpe ratio	0.57	0.57
	Calmar ratio	0.40	0.40
	Stability	0.50	0.50
	Max drawdown	-0.33	-0.33
	Omega ratio	1.19	1.19
	Sortino ratio	0.80	0.80
	Skew	-0.14	-0.14
	Kurtosis	12.59	12.59
	Tail ratio	1.41	1.41
	Daily value at risk	-0.04	-0.04

**Weights**

	onlystocks	uniform
asset_0	100.0%	100.0%