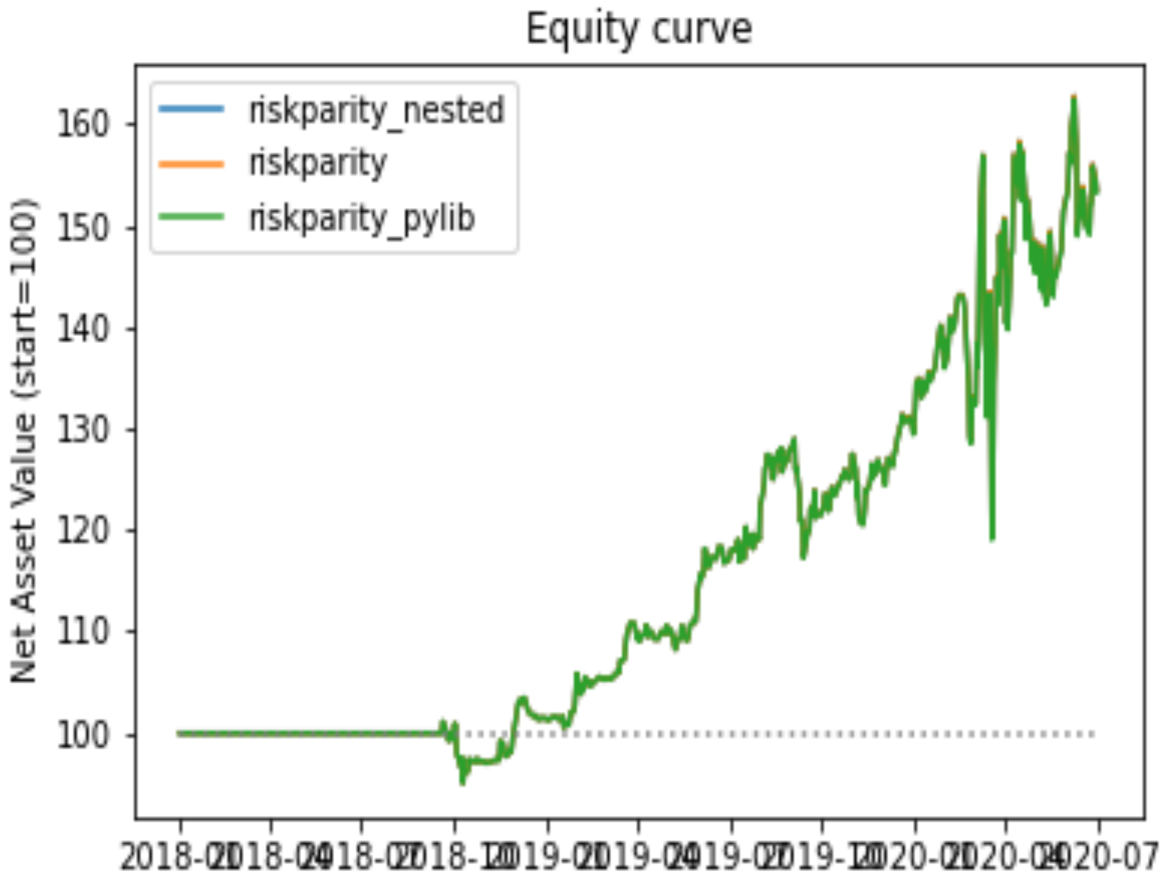
Multiple Strategies Report

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

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

		riskparity_nested	riskparity	riskparity_pylib
	start_cash	100,000.00	100,000.00	100,000.00
	end_value	153,469.15	153,469.15	153,228.82
	total_return	0.53	0.53	0.53
	annual_return	0.19	0.19	0.19
backtrader	**annual_return_asset**	0.19	0.19	0.19
	max_money_drawdown	37.64	37.64	37.72
	max_pct_drawdown	0.24	0.24	0.24
	vwr	0.14	0.14	0.14
	sharpe_ratio	0.86	0.86	0.86
pyfolio	**Annual return**	0.19	0.19	0.19

	riskparity_nested	riskparity	riskparity_pylib
Cumulative returns	0.53	0.53	0.53
Annual volatility	0.21	0.21	0.21
Sharpe ratio	0.91	0.91	0.90
Calmar ratio	0.78	0.78	0.78
Stability	0.87	0.87	0.87
Max drawdown	-0.24	-0.24	-0.24
Omega ratio	1.27	1.27	1.27
Sortino ratio	1.33	1.33	1.32
Skew	0.02	0.02	0.02
Kurtosis	17.84	17.84	17.81
Tail ratio	1.00	1.00	0.99
Daily value at risk	-0.03	-0.03	-0.03

Weights

	riskparity_nested	riskparity	riskparity_pylib
asset_0	9.4%	9.4%	9.4%
asset_1	9.9%	9.9%	9.9%
asset_2	58.5%	58.5%	58.5%
asset_3	15.9%	15.9%	15.9%
asset_4	6.3%	6.3%	6.3%