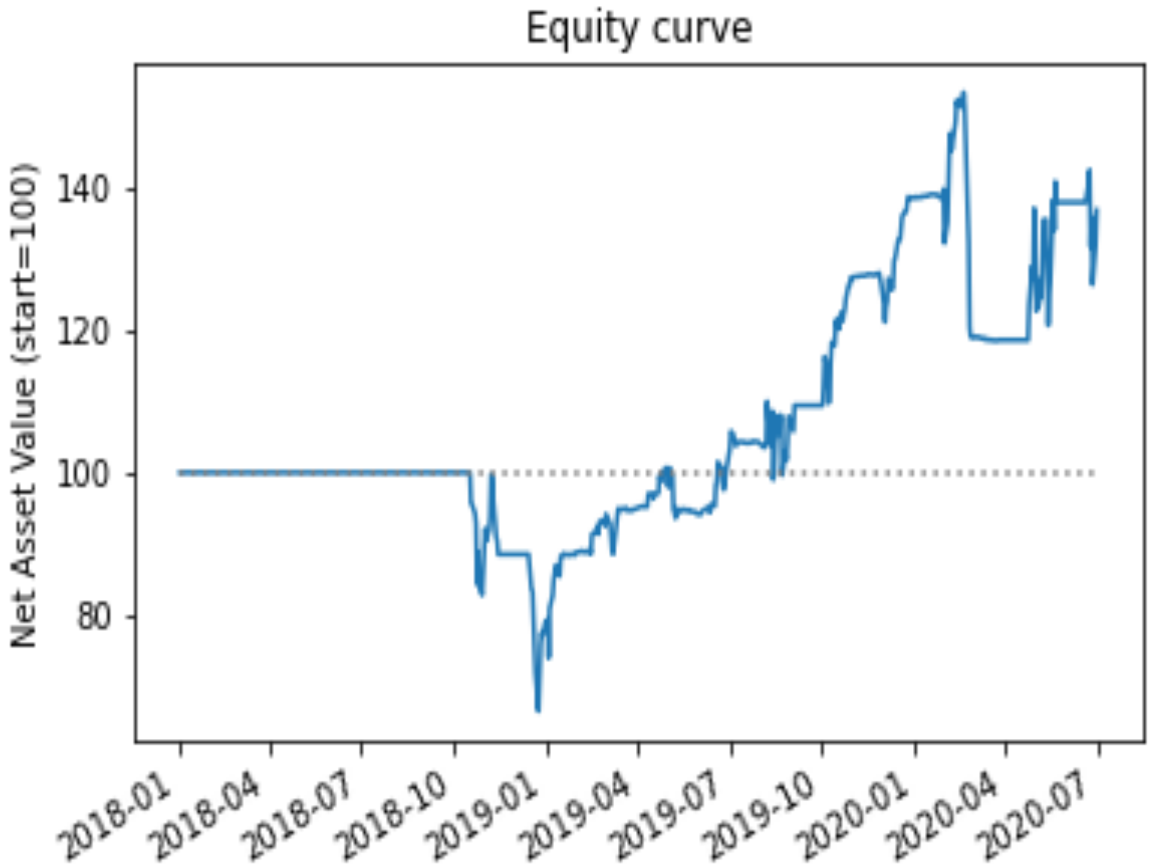
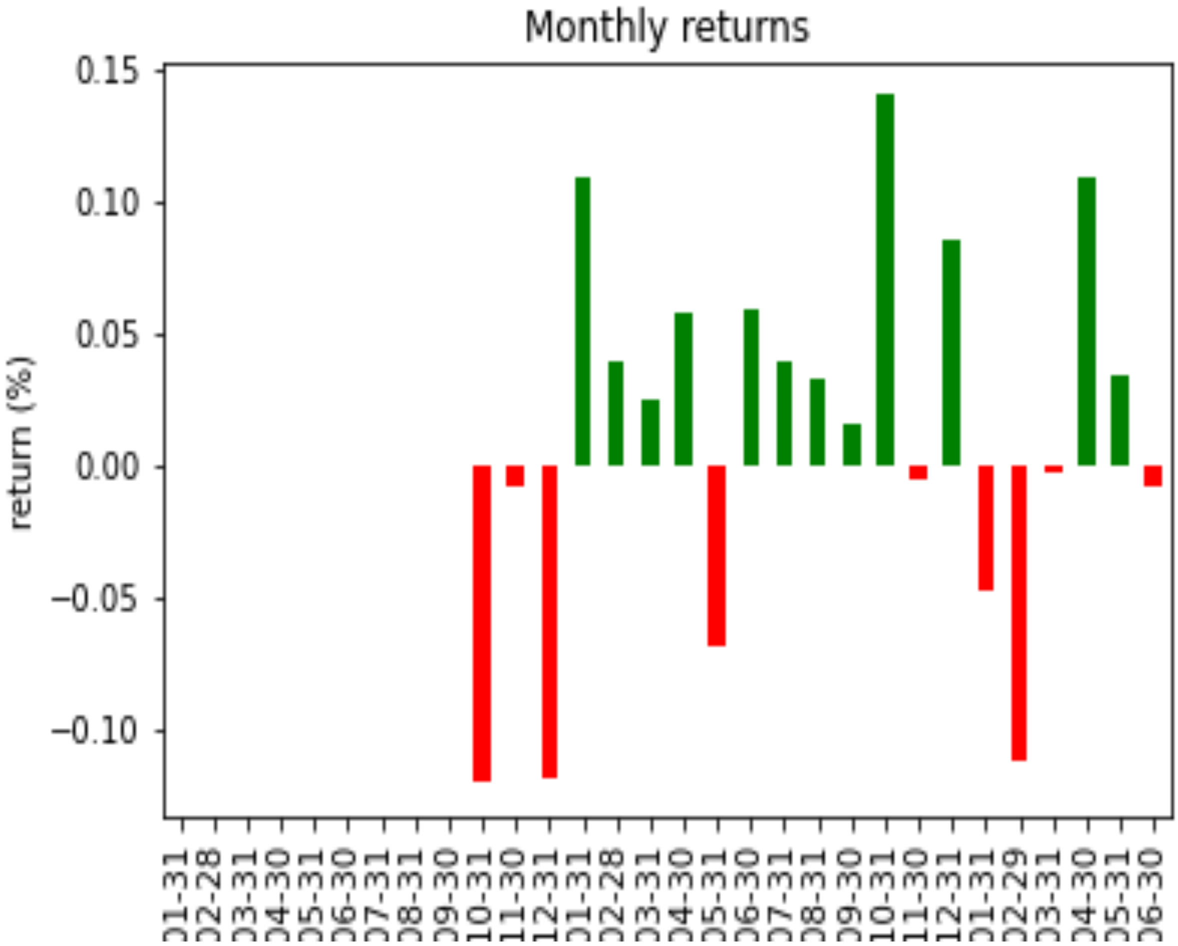
One-Strategy Backtesting Report

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

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

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





Strategy performance

PnL

start capital	100000
end capital	136868
total return (assets)	36.86%
annual return (assets)	13.42%
annual return (fund)	13.42%
max. $ drawdown	34.86
max. % drawdown	33.49%

KPI's

Variability Weighted Return	11.33%
Sharpe Ratio	0.53

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%