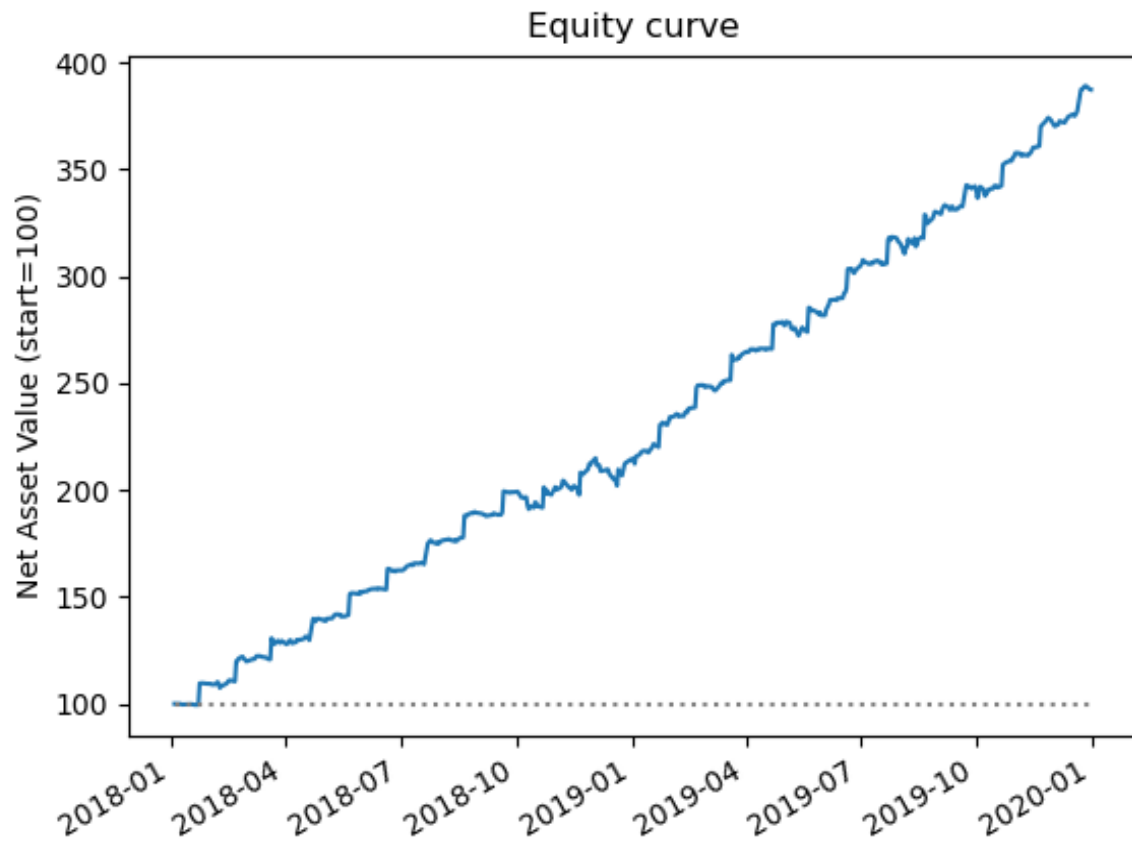


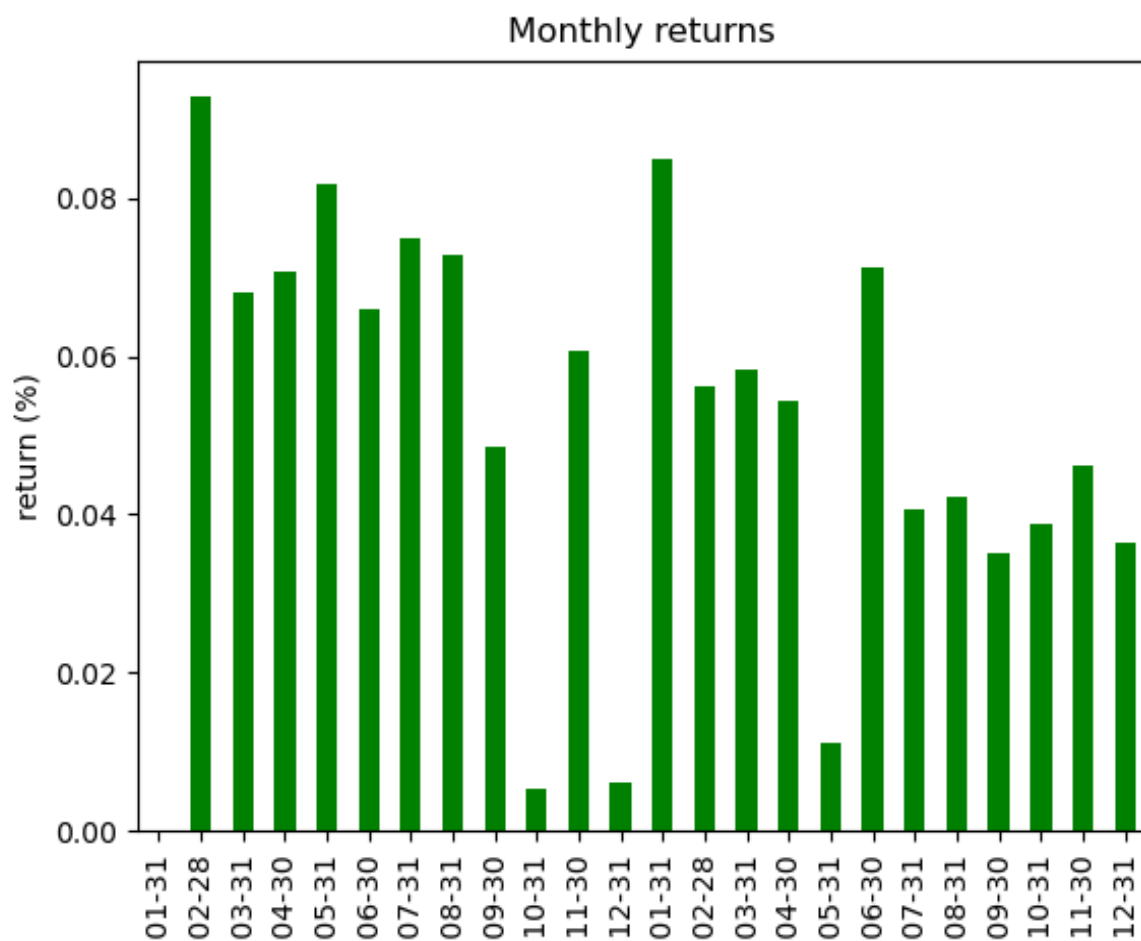
One-Strategy Backtesting Report

Strategy	
name	sixtyforty
n_assets	2
monthly_cash	10000.0
shareclass	['equity', 'bond_it']
printlog	True
corrmethod	pearson
reb_days	30
lookback_period_short	1
lookback_period_long	2

Datafeed	
start	2018-01-03
end	2019-12-31

User	
name	Fabio & Federico
test at	2020-07-18
memo	Testing





Performance

sixtyforty	
backtrader	
start_cash	100000.00
end_value	387336.16
total_return	287.3%
annual_return	8.8%
annual_return_asset	97.5%
max_money_drawdown	11.46
max_pct_drawdown	10.8%
vwr	-10.9%
sharpe_ratio	1.01
pyfolio	
Annual return	97.1%
Cumulative returns	287.3%
Annual volatility	19.8%
Sharpe ratio	3.52
Calmar ratio	16.20
Stability	0.98
Max drawdown	-6.0%
Omega ratio	2.88
Sortino ratio	13.14
Skew	4.12
Kurtosis	21.48
Tail ratio	1.89

sixtyforty	
Daily value at risk	-2.2%

Notes on the performance metrics

- The pyfolio metrics are to be interpreted as net of contributions (not fund-like)

Target weights

	SPY	TLT
2019-11-18 00:00:00	60.0%	20.0%
2019-11-19 00:00:00	60.0%	20.0%
2019-11-20 00:00:00	60.0%	20.0%
2019-11-21 00:00:00	60.0%	20.0%
2019-11-22 00:00:00	60.0%	20.0%
2019-11-25 00:00:00	60.0%	20.0%
2019-11-26 00:00:00	60.0%	20.0%
2019-11-27 00:00:00	60.0%	20.0%
2019-11-29 00:00:00	60.0%	20.0%
2019-12-02 00:00:00	60.0%	20.0%
2019-12-03 00:00:00	60.0%	20.0%
2019-12-04 00:00:00	60.0%	20.0%
2019-12-05 00:00:00	60.0%	20.0%
2019-12-06 00:00:00	60.0%	20.0%
2019-12-09 00:00:00	60.0%	20.0%
2019-12-10 00:00:00	60.0%	20.0%
2019-12-11 00:00:00	60.0%	20.0%
2019-12-12 00:00:00	60.0%	20.0%
2019-12-13 00:00:00	60.0%	20.0%
2019-12-16 00:00:00	60.0%	20.0%
2019-12-17 00:00:00	60.0%	20.0%
2019-12-18 00:00:00	60.0%	20.0%
2019-12-19 00:00:00	60.0%	20.0%
2019-12-20 00:00:00	60.0%	20.0%
2019-12-23 00:00:00	60.0%	20.0%
2019-12-24 00:00:00	60.0%	20.0%
2019-12-26 00:00:00	60.0%	20.0%
2019-12-27 00:00:00	60.0%	20.0%
2019-12-30 00:00:00	60.0%	20.0%
2019-12-31 00:00:00	60.0%	20.0%

Effective weights

	SPY	TLT
2019-11-18 00:00:00	59.5%	18.7%
2019-11-19 00:00:00	59.4%	18.9%
2019-11-20 00:00:00	59.2%	19.1%
2019-11-21 00:00:00	57.6%	18.5%
2019-11-22 00:00:00	57.7%	18.5%
2019-11-25 00:00:00	57.8%	18.4%
2019-11-26 00:00:00	57.8%	18.5%
2019-11-27 00:00:00	60.0%	20.0%
2019-11-29 00:00:00	59.9%	20.0%
2019-12-02 00:00:00	59.8%	19.9%
2019-12-03 00:00:00	59.4%	20.3%
2019-12-04 00:00:00	59.7%	20.1%
2019-12-05 00:00:00	59.8%	20.0%
2019-12-06 00:00:00	60.1%	19.8%
2019-12-09 00:00:00	60.0%	19.8%
2019-12-10 00:00:00	60.0%	19.9%
2019-12-11 00:00:00	59.9%	20.0%
2019-12-12 00:00:00	60.3%	19.6%
2019-12-13 00:00:00	60.2%	19.8%

	SPY	TLT
2019-12-16 00:00:00	60.5%	19.5%
2019-12-17 00:00:00	60.5%	19.5%
2019-12-18 00:00:00	60.6%	19.4%
2019-12-19 00:00:00	60.7%	19.4%
2019-12-20 00:00:00	60.8%	19.3%
2019-12-23 00:00:00	59.3%	18.8%
2019-12-24 00:00:00	59.2%	18.8%
2019-12-26 00:00:00	59.3%	18.8%
2019-12-27 00:00:00	59.3%	18.8%
2019-12-30 00:00:00	59.2%	18.8%
2019-12-31 00:00:00	59.4%	18.7%