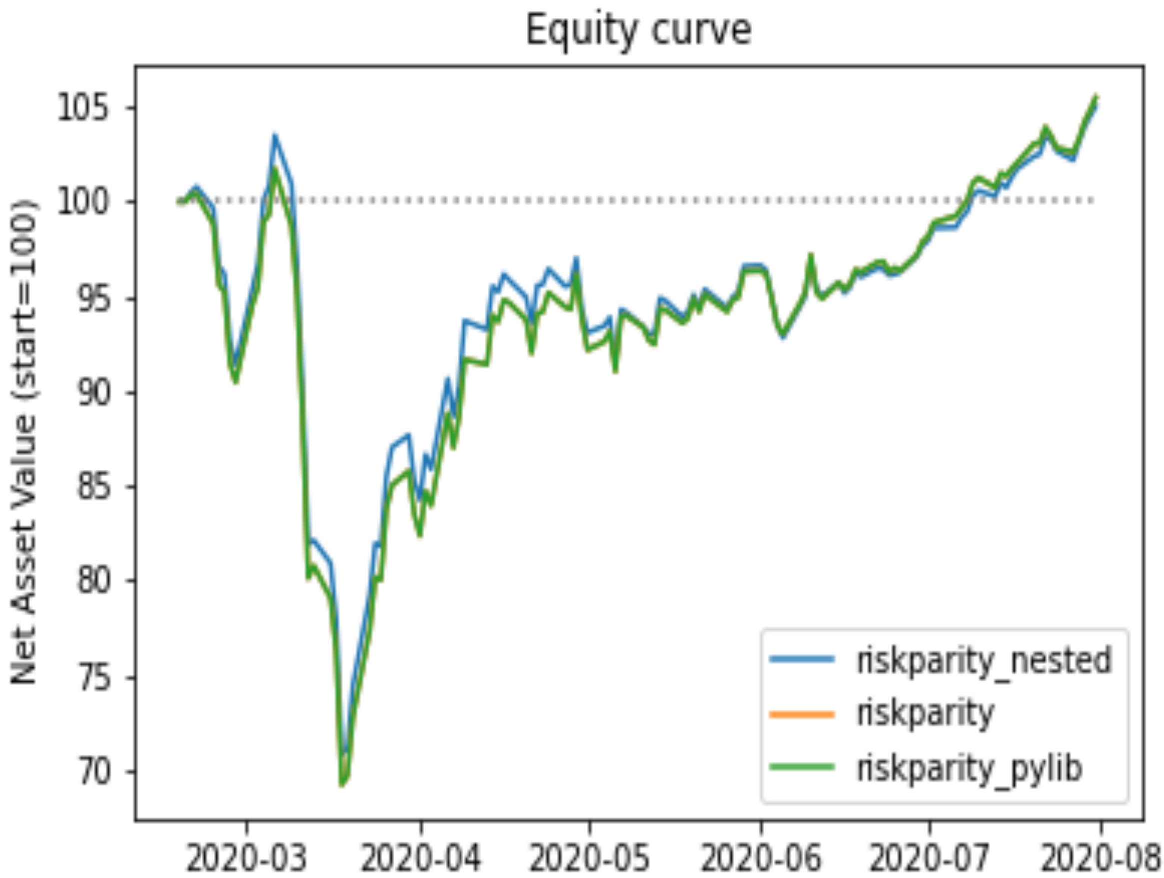
Multiple Strategies Report

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

Datafeed	
start	2020-02-18
end	2020-07-31

User	
name	Fabio & Federico
test at	2020-08-03
memo	Testing - Report comparing different strategies



Performance

	riskparity_nested	riskparity	riskparity_pylib
backtrader			
start_cash	1000000.00	1000000.00	1000000.00
end_value	1050379.21	1055010.13	1055041.40
total_return	5.0%	5.5%	5.5%
annual_return	6.3%	6.9%	6.9%
annual_return_asset	11.6%	12.7%	12.7%
max_money_drawdown	327132.61	325345.49	325345.49
max_pct_drawdown	31.6%	32.0%	32.0%
vwr	4.2%	4.6%	4.6%

	riskparity_nested	riskparity	riskparity_pylib
sharpe_ratio	0.33	0.35	0.35
pyfolio			
Annual return	4.3%	4.7%	4.7%
Cumulative returns	5.0%	5.5%	5.5%
Annual volatility	22.2%	22.5%	22.5%
Sharpe ratio	0.30	0.32	0.32
Calmar ratio	0.14	0.15	0.15
Stability	0.11	0.11	0.11
Max drawdown	-31.6%	-32.0%	-32.0%
Omega ratio	1.10	1.11	1.11
Sortino ratio	0.40	0.42	0.42
Skew	-1.50	-1.56	-1.56
Kurtosis	16.72	16.72	16.72
Tail ratio	1.26	1.12	1.12
Daily value at risk	-2.8%	-2.8%	-2.8%

Notes on the performance metrics

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

Target weights

	riskparity_nested	riskparity	riskparity_pylib
UPRO	5.2%	6.8%	6.8%
TQQQ	6.2%	8.3%	8.3%
UGLD	10.8%	9.6%	9.7%
TYD	54.0%	54.0%	54.0%
TMF	15.2%	14.7%	14.7%
UTSL	8.6%	6.6%	6.6%

Effective weights

	riskparity_nested	riskparity	riskparity_pylib
UPRO	6.1%	7.9%	7.9%
TQQQ	7.6%	10.1%	10.1%
UGLD	9.9%	8.8%	8.8%
TYD	50.5%	50.3%	50.3%
TMF	15.3%	14.9%	14.9%
UTSL	10.5%	8.0%	8.0%