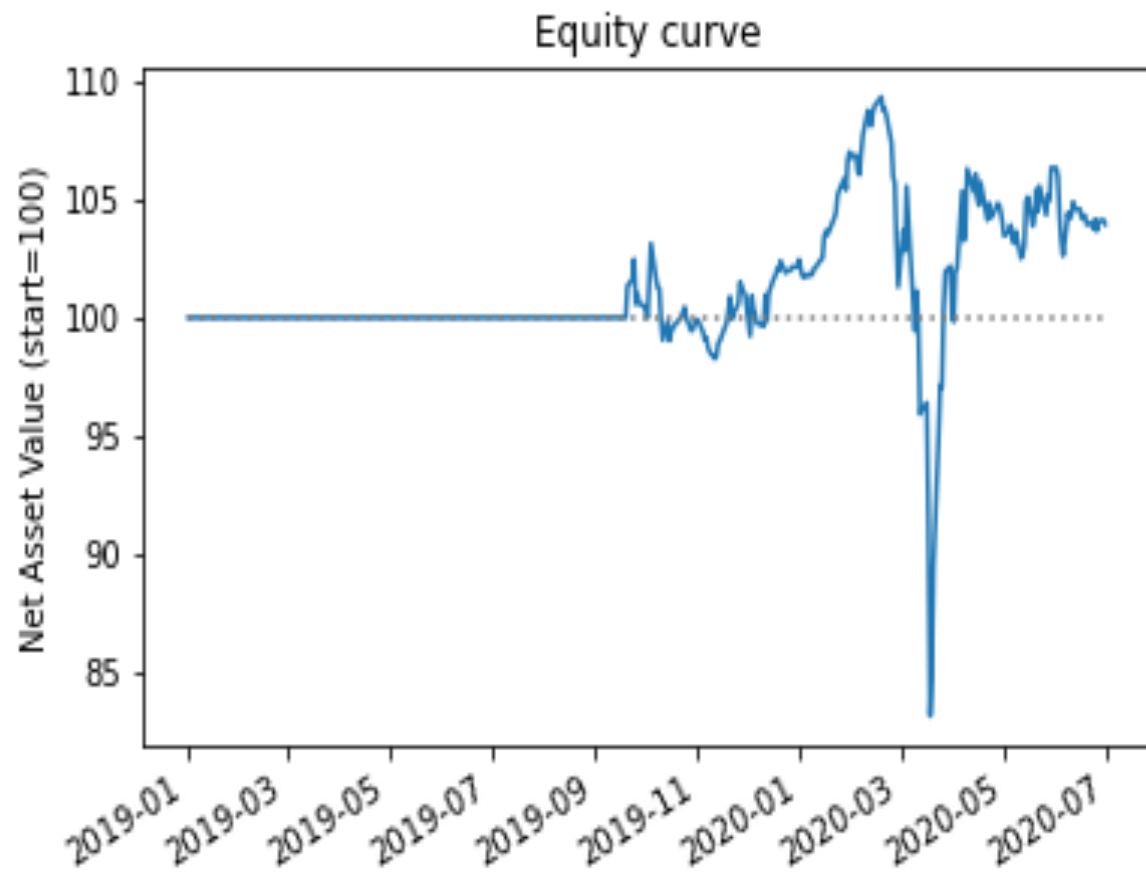


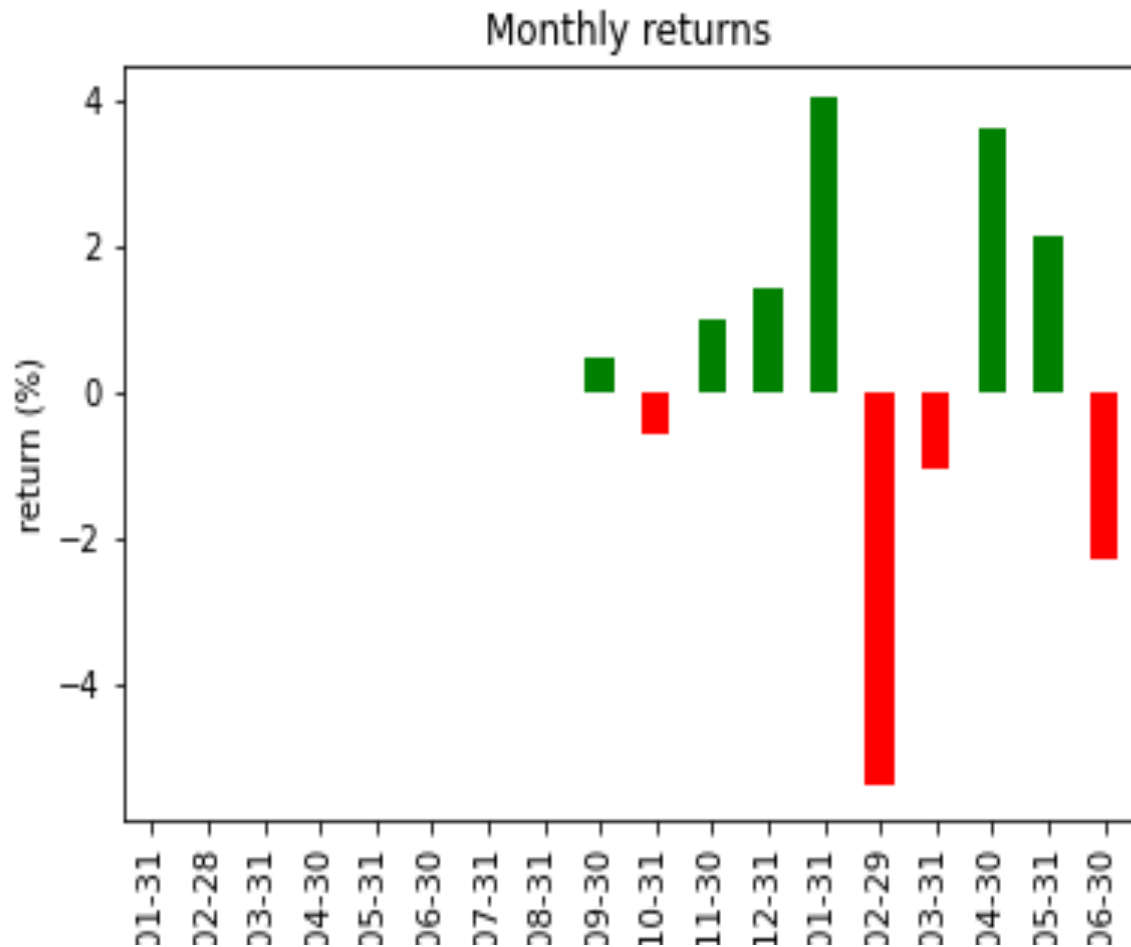
One-Strategy Backtesting Report

Strategy	
name	riskparity_pylib
n_assets	5
monthly_cash	0.0
shareclass	['equity', 'gold', 'bond_it', 'bond_lt', 'commodity']

Datafeed	
file	Not given
start	2019-01-02
end	2020-06-30

User	
name	Fabio & Federico
test at	2020-07-11
memo	Testing





Strategy performance

PnL	
start capital	100000
end capital	103947
total return (assets)	3.94%
annual return (assets)	2.62%
annual return (fund)	2.62%
max. \$ drawdown	26.06
max. % drawdown	23.84%

KPI's	
Variability Weighted Return	2.6%
Sharpe Ratio	0.18

Asset weights

	asset_0	asset_1	asset_2	asset_3	asset_4
2020-05-19	12.2%	15.2%	48.0%	16.0%	8.7%
2020-05-20	12.2%	15.2%	48.0%	16.0%	8.7%
2020-05-21	12.2%	15.2%	48.0%	16.0%	8.7%
2020-05-22	12.2%	15.2%	48.0%	16.0%	8.7%
2020-05-26	12.2%	15.2%	48.0%	16.0%	8.7%
2020-05-27	12.2%	15.2%	48.0%	16.0%	8.7%
2020-05-28	12.2%	15.2%	48.0%	16.0%	8.7%
2020-05-29	12.2%	15.2%	48.0%	16.0%	8.7%
2020-06-01	12.2%	15.2%	48.0%	16.0%	8.7%
2020-06-02	12.2%	15.2%	48.0%	16.0%	8.7%
2020-06-03	12.2%	15.2%	48.0%	16.0%	8.7%
2020-06-04	12.2%	15.2%	48.0%	16.0%	8.7%

	asset 0	asset 1	asset 2	asset 3	asset 4
2020-06-05	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-08	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-09	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-10	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-11	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-12	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-15	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-16	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-17	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-18	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-19	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-22	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-23	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-24	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-25	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-26	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-29	11.8%	14.9%	48.7%	15.9%	8.6%
2020-06-30	11.8%	14.9%	48.7%	15.9%	8.6%