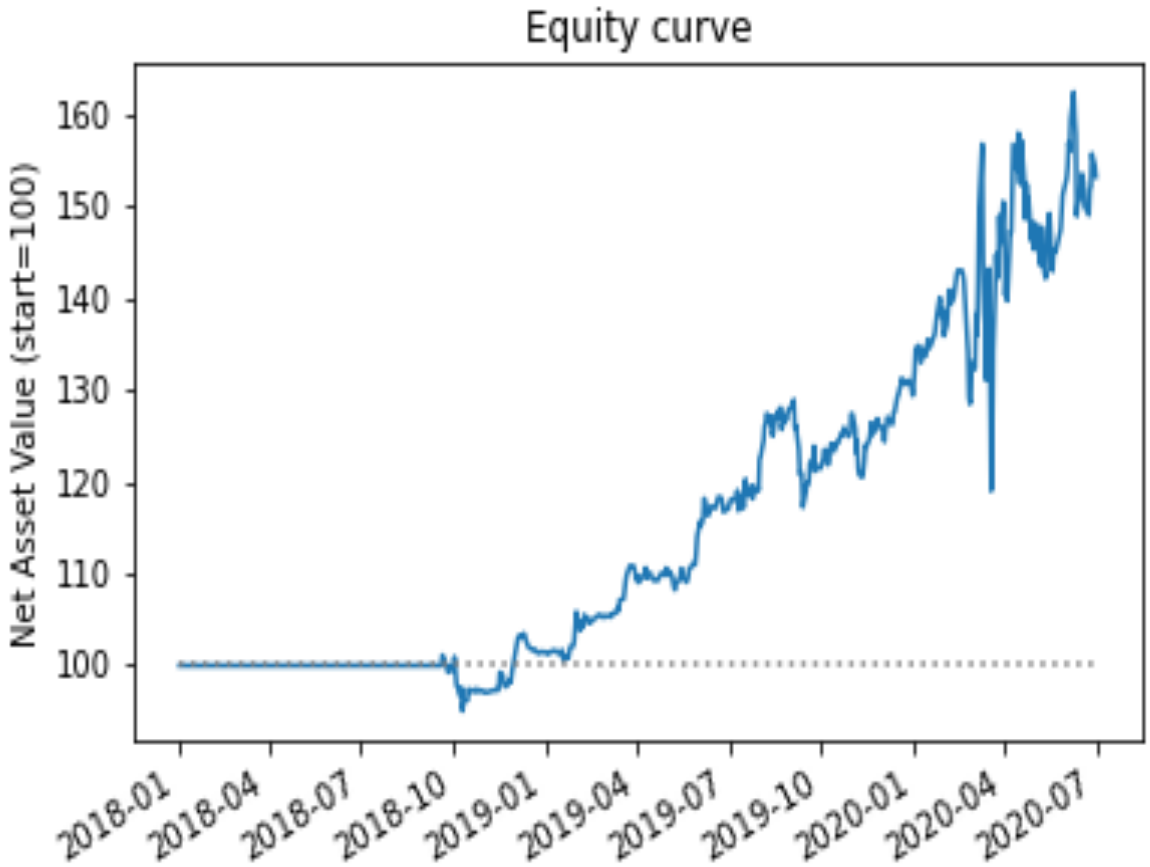
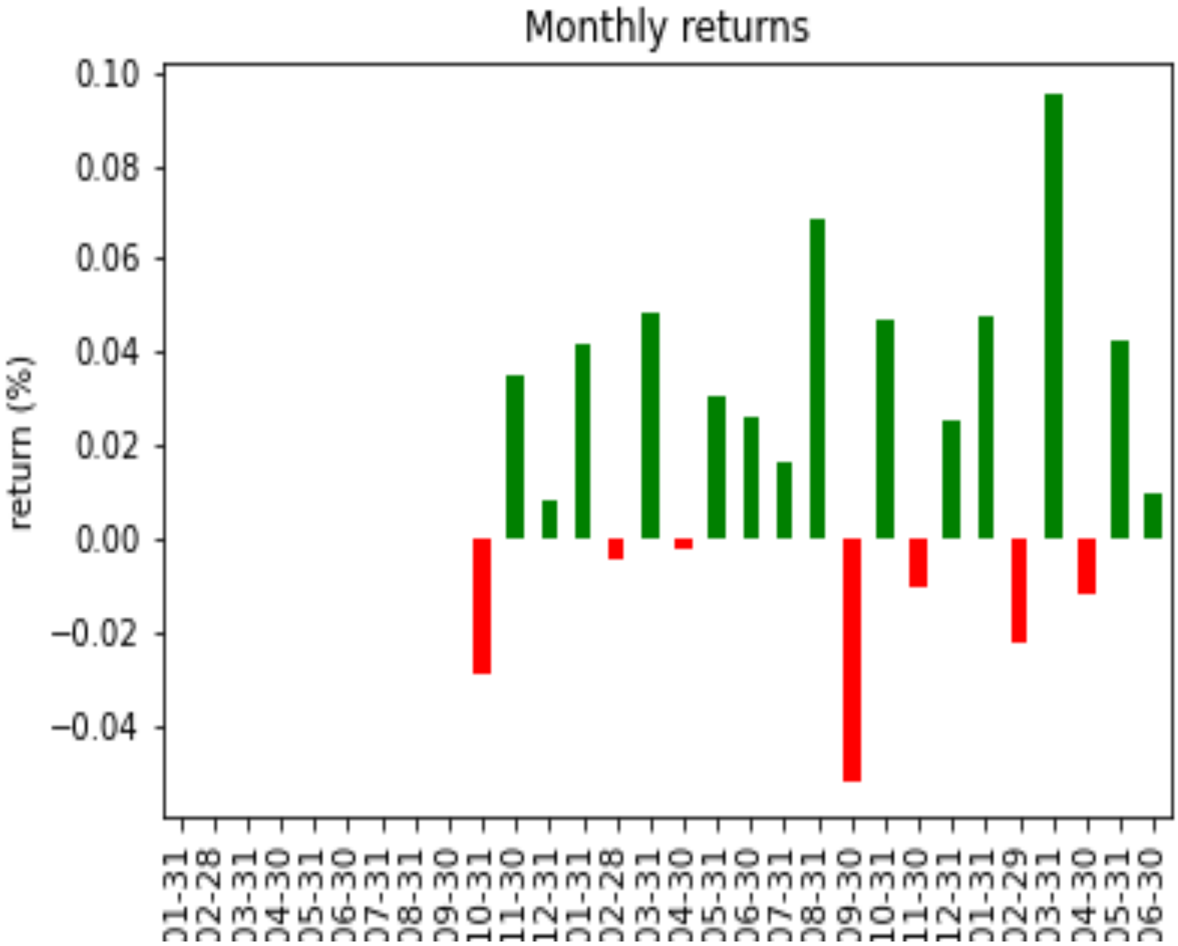
One-Strategy Backtesting Report

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

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	153229
total return (assets)	53.22%
annual return (assets)	18.68%
annual return (fund)	18.67%
max. $ drawdown	37.71
max. % drawdown	24.05%

KPI's

Variability Weighted Return	13.98%
Sharpe Ratio	0.85

Asset weights

	asset_0	asset_1	asset_2	asset_3	asset_4
2020-05-19	11.2%	15.3%	49.6%	16.1%	7.8%
2020-05-20	10.9%	15.2%	50.3%	15.7%	7.8%
2020-05-21	10.9%	15.2%	50.3%	15.7%	7.8%
2020-05-22	10.9%	15.2%	50.3%	15.7%	7.8%
2020-05-26	10.9%	15.2%	50.3%	15.7%	7.8%
2020-05-27	10.9%	15.2%	50.3%	15.7%	7.8%
2020-05-28	10.9%	15.2%	50.3%	15.7%	7.8%
2020-05-29	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-01	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-02	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-03	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-04	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-05	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-08	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-09	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-10	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-11	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-12	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-15	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-16	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-17	10.9%	15.2%	50.3%	15.7%	7.8%
2020-06-18	9.4%	9.9%	58.5%	15.9%	6.3%
2020-06-19	9.4%	9.9%	58.5%	15.9%	6.3%
2020-06-22	9.4%	9.9%	58.5%	15.9%	6.3%
2020-06-23	9.4%	9.9%	58.5%	15.9%	6.3%
2020-06-24	9.4%	9.9%	58.5%	15.9%	6.3%
2020-06-25	9.4%	9.9%	58.5%	15.9%	6.3%
2020-06-26	9.4%	9.9%	58.5%	15.9%	6.3%
2020-06-29	9.4%	9.9%	58.5%	15.9%	6.3%
2020-06-30	9.4%	9.9%	58.5%	15.9%	6.3%