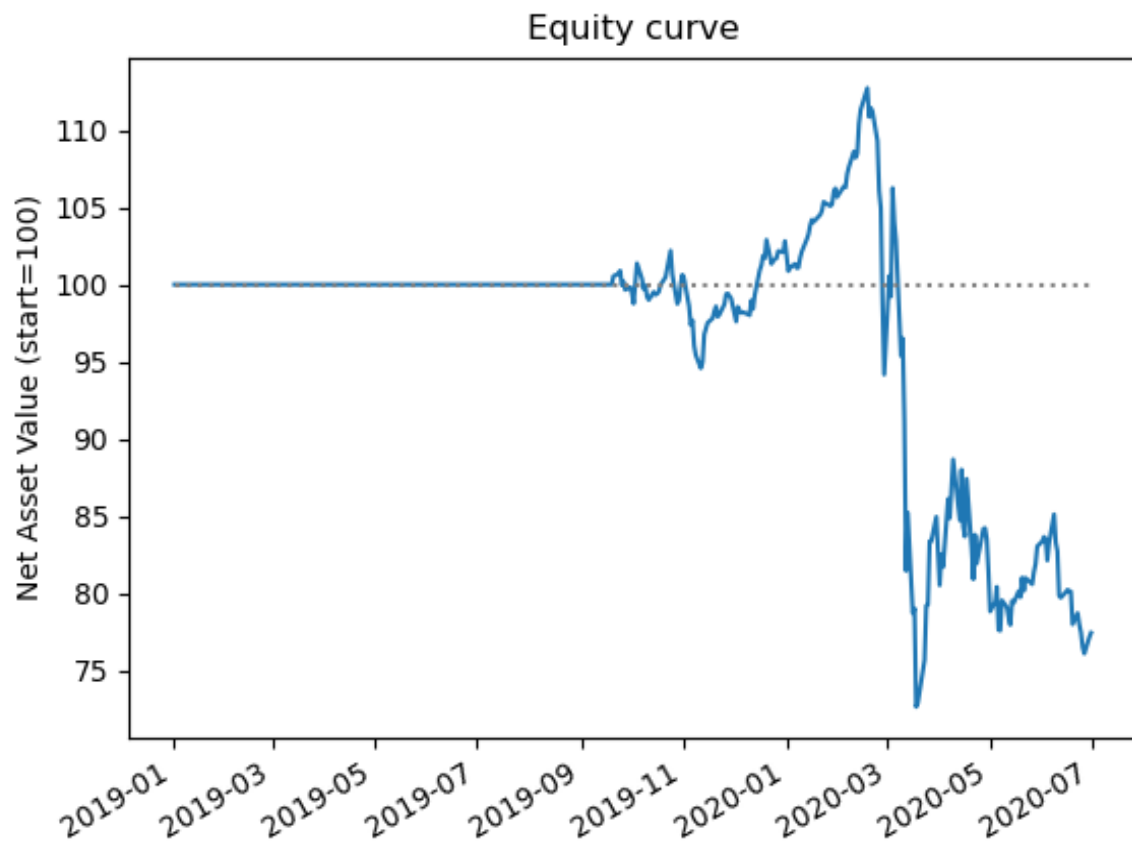


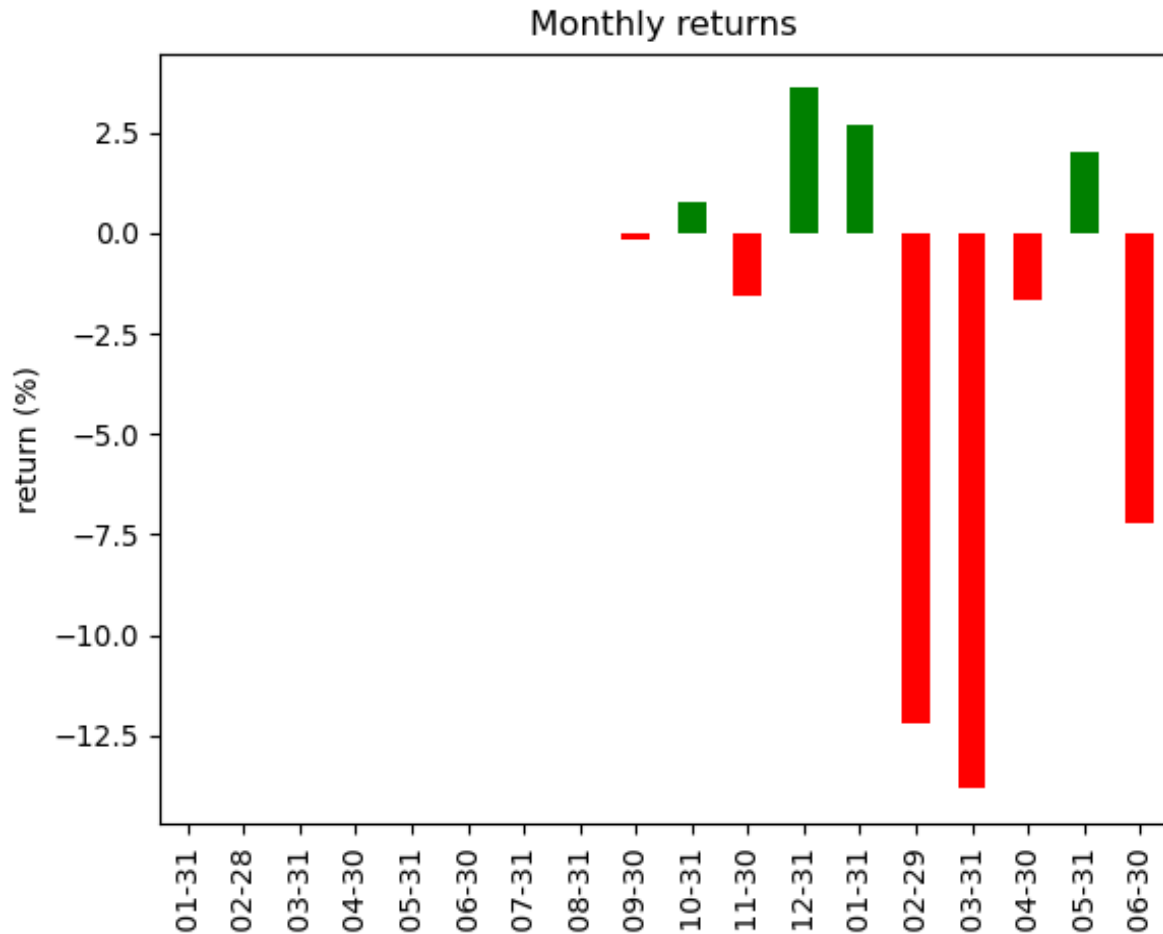
## Canaries Backtesting Report

Strategy	
name	riskparity_nested
n_assets	6
monthly_cash	0.0
shareclass	['equity', 'equity', 'gold', 'bond_it', 'bond_lt', 'commodity']

Datafeed	
file	Not given
start	2019-01-02 00:00:00
end	2020-06-30 00:00:00

User	
name	Fabio & Federico
test at	2020-07-10 00:33:47
memo	Testing





### Strategy performance

PnL	
start capital	100000
end capital	77465
total return (assets)	-22.54%
annual return (assets)	-15.73%
annual return (fund)	-15.7%
max. \$ drawdown	40.03
max. % drawdown	35.52%

KPI's	
Variability Weighted Return	-12.84%
Sharpe Ratio	-0.61

### Asset weights

	asset_0	asset_1	asset_2	asset_3	asset_4	asset_5
2020-05-19	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-05-20	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-05-21	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-05-22	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-05-26	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-05-27	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-05-28	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-05-29	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-06-01	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-06-02	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-06-03	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%
2020-06-04	14.7%	9.3%	6.9%	7.1%	17.2%	44.8%

	asset 0	asset 1	asset 2	asset 3	asset 4	asset 5
2020-06-05	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-08	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-09	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-10	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-11	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-12	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-15	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-16	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-17	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-18	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-19	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-22	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-23	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-24	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-25	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-26	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-29	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%
2020-06-30	14.7%	9.3%	6.9%	7.2%	17.2%	44.8%