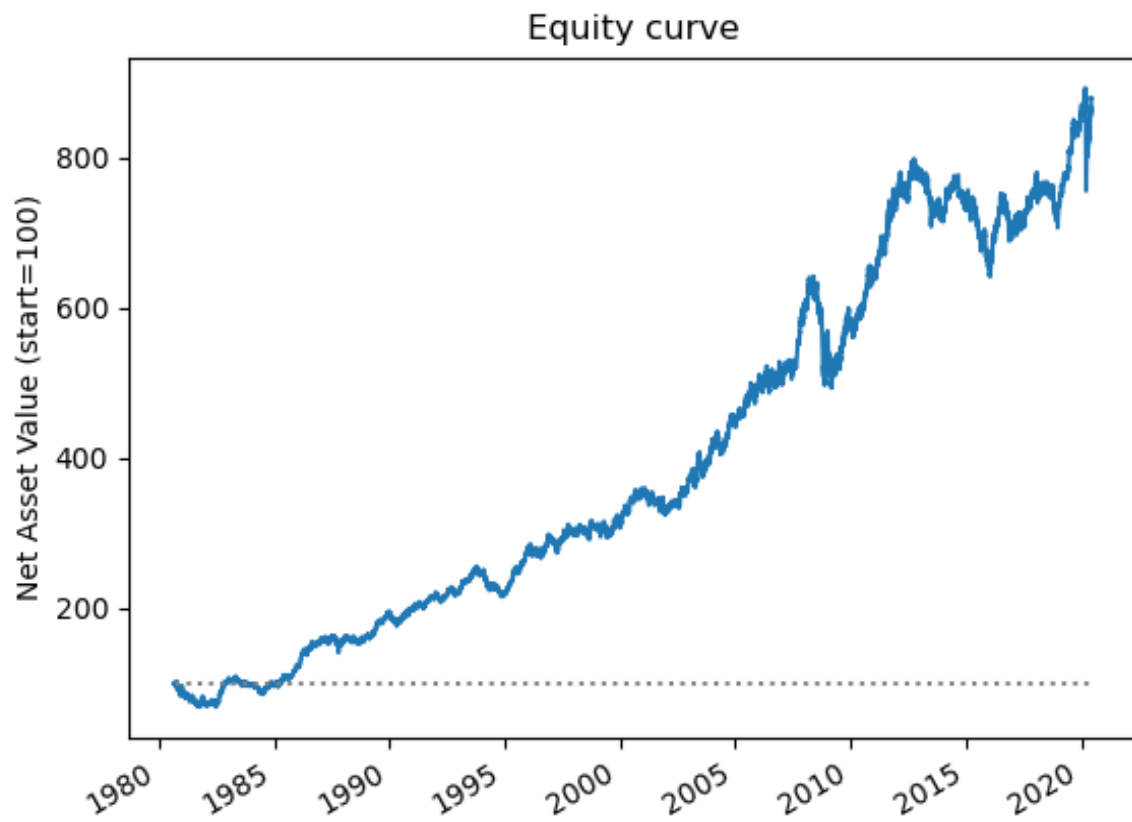


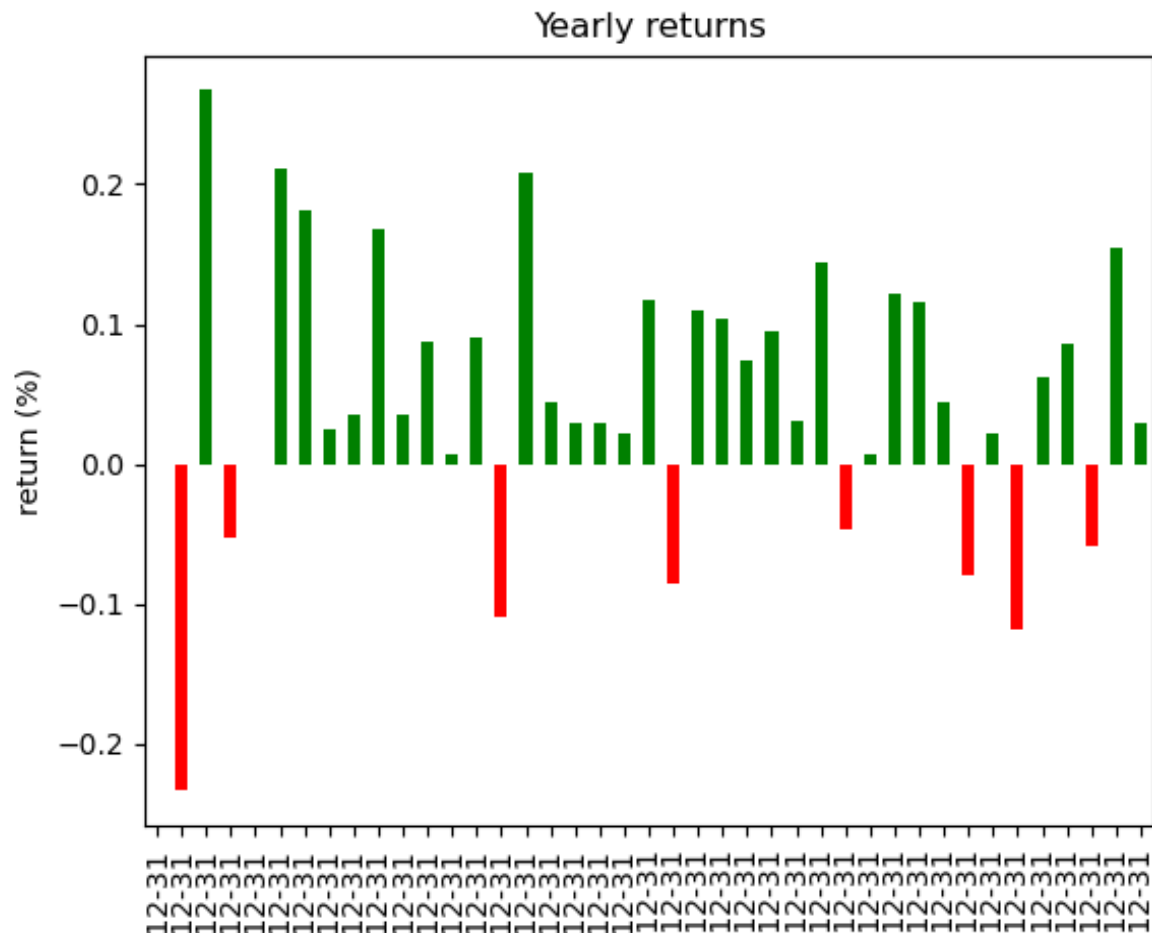
One-Strategy Backtesting Report

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

Datafeed	
start	1980-09-08
end	2020-06-05

User	
name	Fabio & Federico
test at	2020-07-16
memo	Testing





Strategy performance

PnL	
start capital	100000
end capital	840589
total return (assets)	779.61%
annual return (assets)	5.62%
annual return (fund)	5.32%
max. \$ drawdown	157.06
max. % drawdown	32.7%

KPI's	
Variability Weighted Return	-2.78%
Sharpe Ratio	0.5

Asset weights

[illegible]