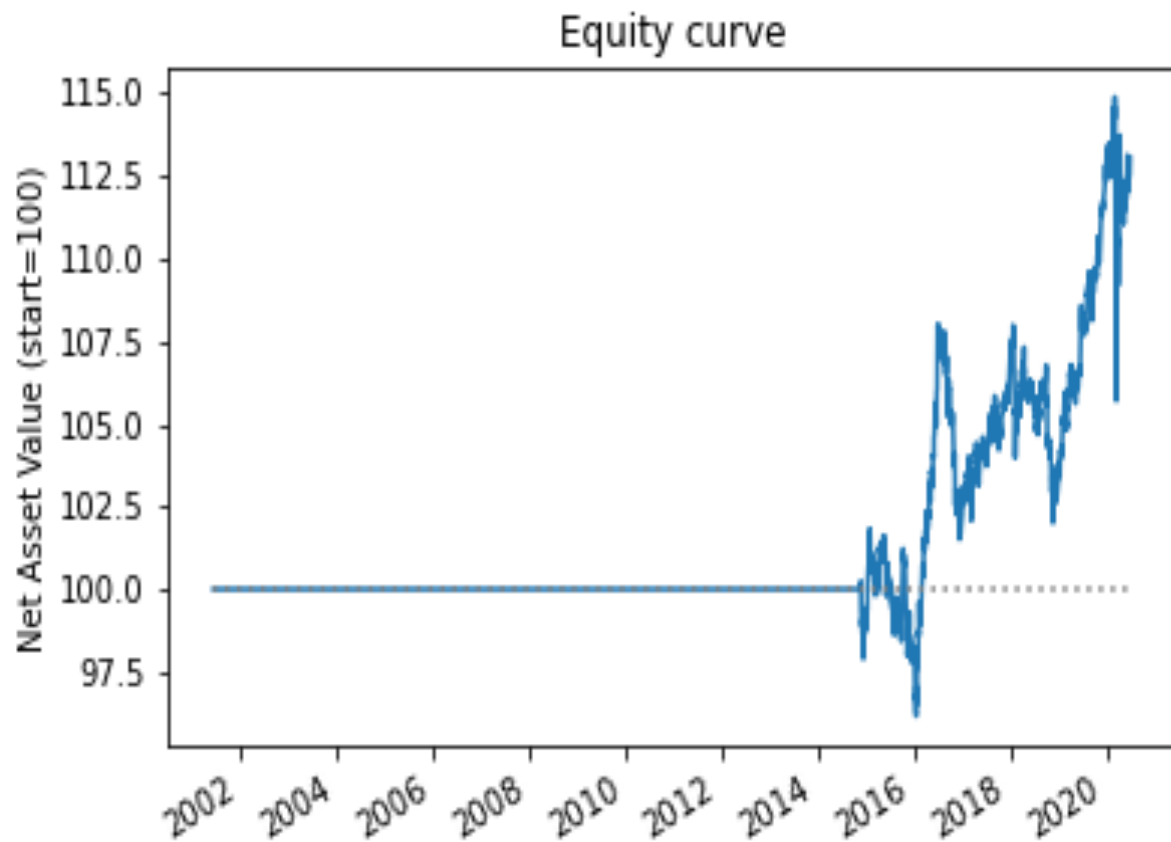


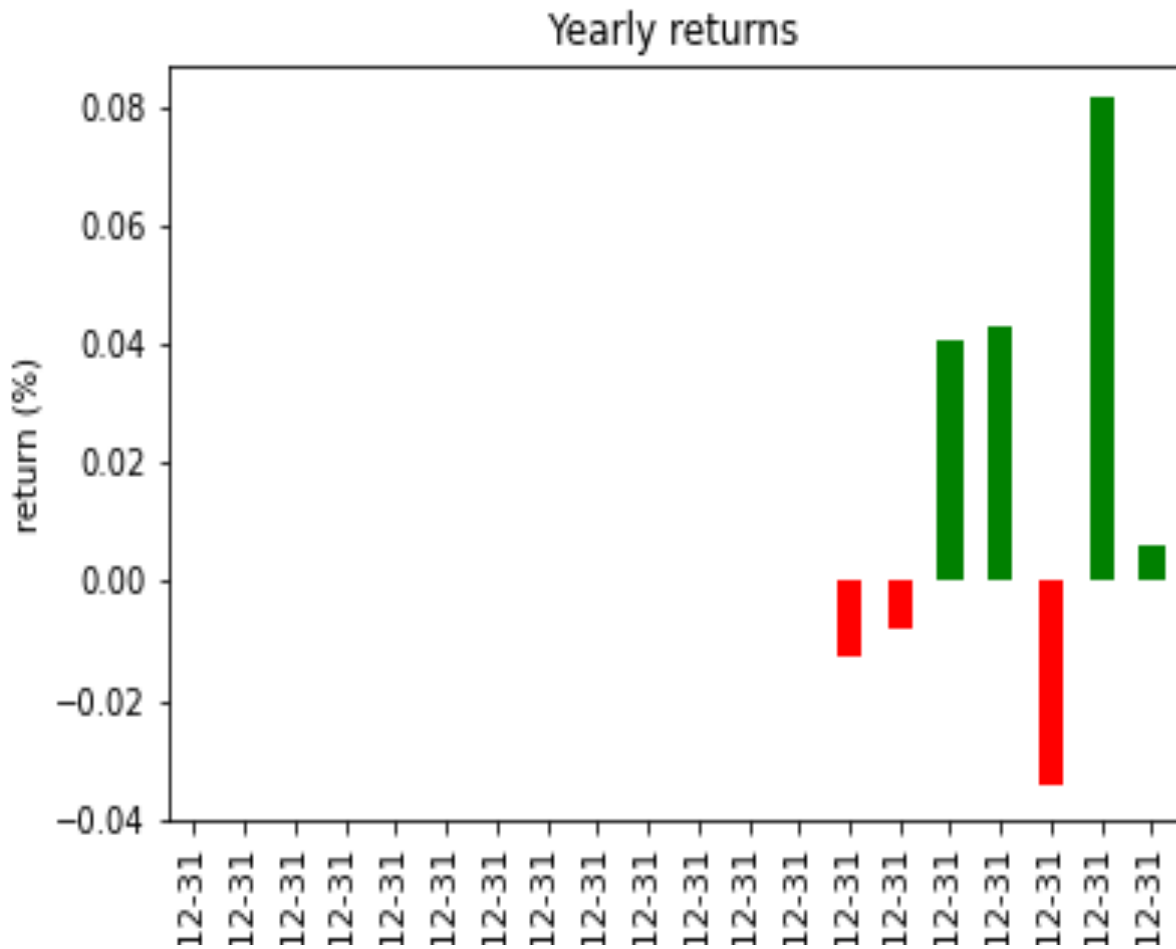
One-Strategy Backtesting Report

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

| Datafeed | |
|----------|------------|
| start | 2001-06-15 |
| end | 2020-06-30 |

| User | |
|---------|------------------|
| name | Fabio & Federico |
| test at | 2020-07-14 |
| memo | Testing |





Strategy performance

| PnL | |
|------------------------|--------|
| start capital | 100000 |
| end capital | 113049 |
| total return (assets) | 13.04% |
| annual return (assets) | 0.64% |
| annual return (fund) | 0.64% |
| max. \$ drawdown | 9.18 |
| max. % drawdown | 7.99% |

| KPI's | |
|-----------------------------|-------|
| Variability Weighted Return | 0.62% |
| Sharpe Ratio | -0.14 |

Asset weights

| | asset 0 | asset 1 | asset 2 | asset 3 | asset 4 |
|------------|---------|---------|---------|---------|---------|
| 2020-05-19 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-05-20 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-05-21 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-05-22 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-05-26 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-05-27 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-05-28 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-05-29 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-01 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-02 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-03 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-04 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-05 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-08 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-09 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-10 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-11 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-12 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-15 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-16 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-17 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-18 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-19 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-22 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-23 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-24 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-25 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-26 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-29 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |
| 2020-06-30 | 20.0% | 20.0% | 20.0% | 20.0% | 20.0% |