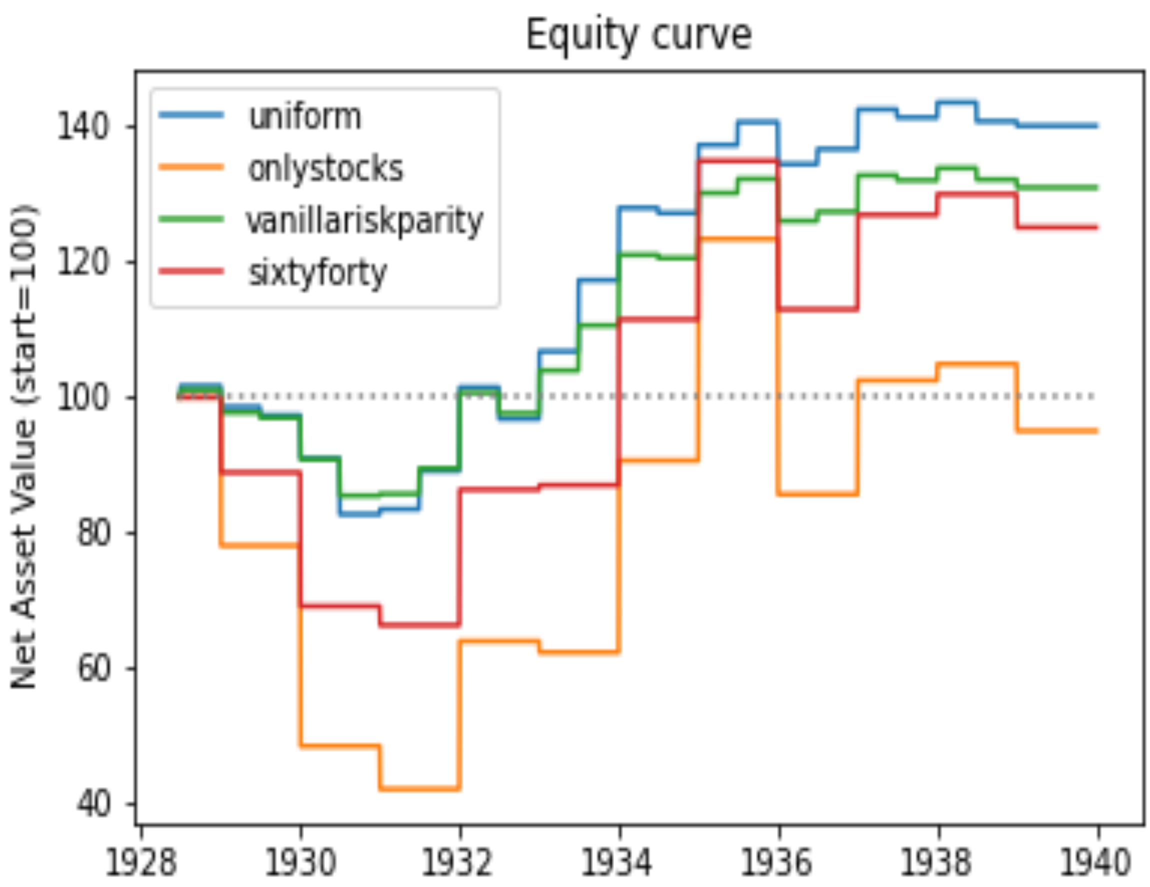
Multiple Strategies Report

Strategy	
name	['uniform', 'onlystocks', 'vanillariskparity', 'sixtyforty']

Datafeed	
start	1928-06-28
end	1940-01-01

User	
name	Fabio & Federico
test at	2020-07-29
memo	Testing - Report comparing different strategies



Performance

	uniform	onlystocks	vanillariskparity	sixtyforty
backtrader				
start_cash	100000.00	100000.00	100000.00	100000.00
end_value	140128.20	95065.97	131002.61	125113.46
total_return	40.1%	-4.9%	31.0%	25.1%
annual_return	32.9%	29.9%	32.3%	32.0%
annual_return_asset	3.0%	-0.4%	2.4%	2.0%
max_money_drawdown	1896.85	5786.04	1562.27	3364.98
max_pct_drawdown	18.6%	57.9%	15.5%	33.6%
vwr	-1878.9%	-1712.4%	-1849.8%	-1829.9%

	uniform	onlystocks	vanillariskparity	sixtyforty
sharpe_ratio	0.24	0.24	0.24	0.24
pyfolio				
Annual return	32.9%	29.9%	32.3%	32.0%
Cumulative returns	13912.8%	9406.6%	13000.3%	12411.3%
Annual volatility	2373.6%	2373.7%	2373.6%	2373.6%
Sharpe ratio	0.24	0.24	0.24	0.24
Calmar ratio	1.76	0.52	2.09	0.95
Stability	0.76	0.25	0.76	0.55
Max drawdown	-18.6%	-57.9%	-15.5%	-33.6%
Omega ratio	303.92	87.09	367.18	174.12
Sortino ratio	176.69	42.68	217.21	78.90
Skew	66.19	66.18	66.19	66.19
Kurtosis	4378.93	4378.14	4378.95	4378.71
Tail ratio	nan	nan	nan	nan
Daily value at risk	-296.8%	-296.8%	-296.8%	-296.8%

Notes on the performance metrics

- The pyfolio metrics are to be interpreted as net of contributions (not fund-like)

Target weights

	uniform	onlystocks	vanillariskparity	sixtyforty
GLD_LNG	20.0%	0.0%	12.0%	0.0%
OIL_LNG	20.0%	0.0%	13.0%	0.0%
EQ_LNG	20.0%	100.0%	20.0%	60.0%
LTB_LNG	20.0%	0.0%	15.0%	20.0%
ITB_LNG	20.0%	0.0%	40.0%	20.0%

Effective weights

	uniform	onlystocks	vanillariskparity	sixtyforty
GLD_LNG	20.0%	0.0%	12.0%	0.0%
OIL_LNG	20.0%	0.0%	13.0%	0.0%
EQ_LNG	16.9%	99.4%	18.0%	56.6%
LTB_LNG	19.6%	0.0%	14.6%	19.1%
ITB_LNG	20.0%	0.0%	40.0%	19.9%