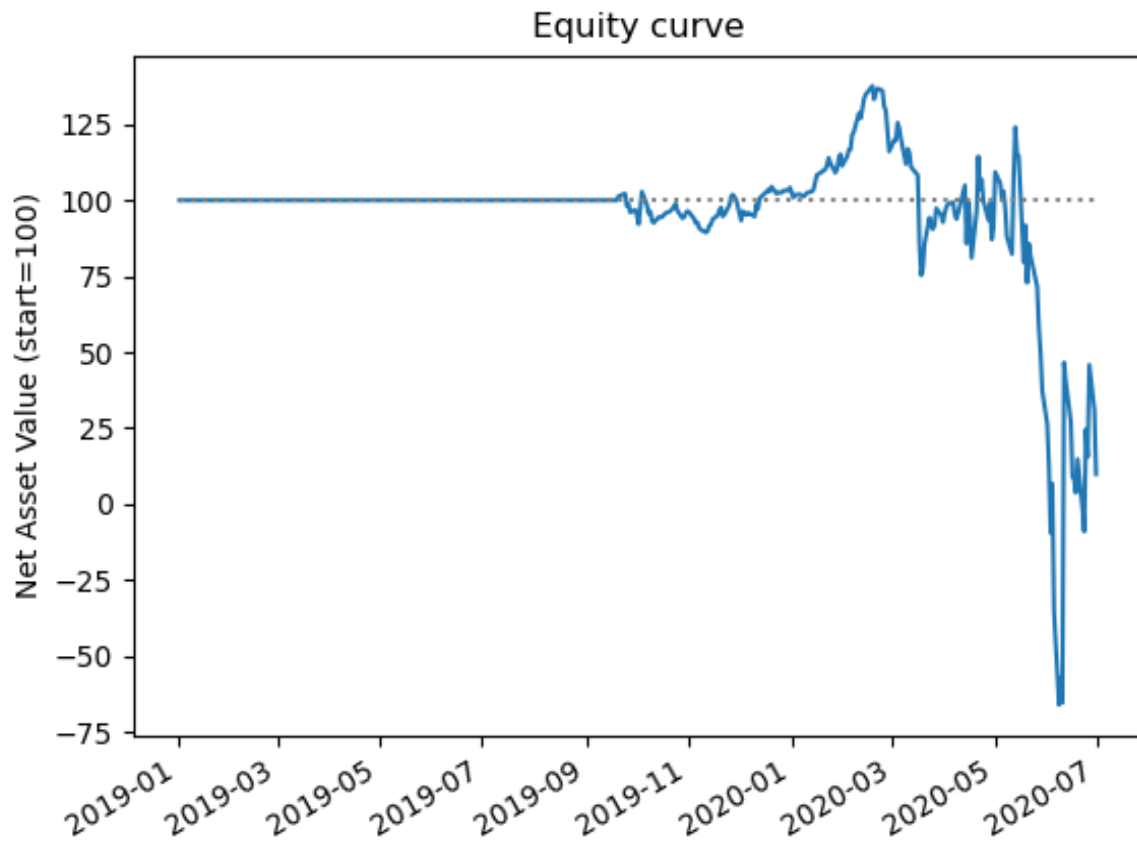


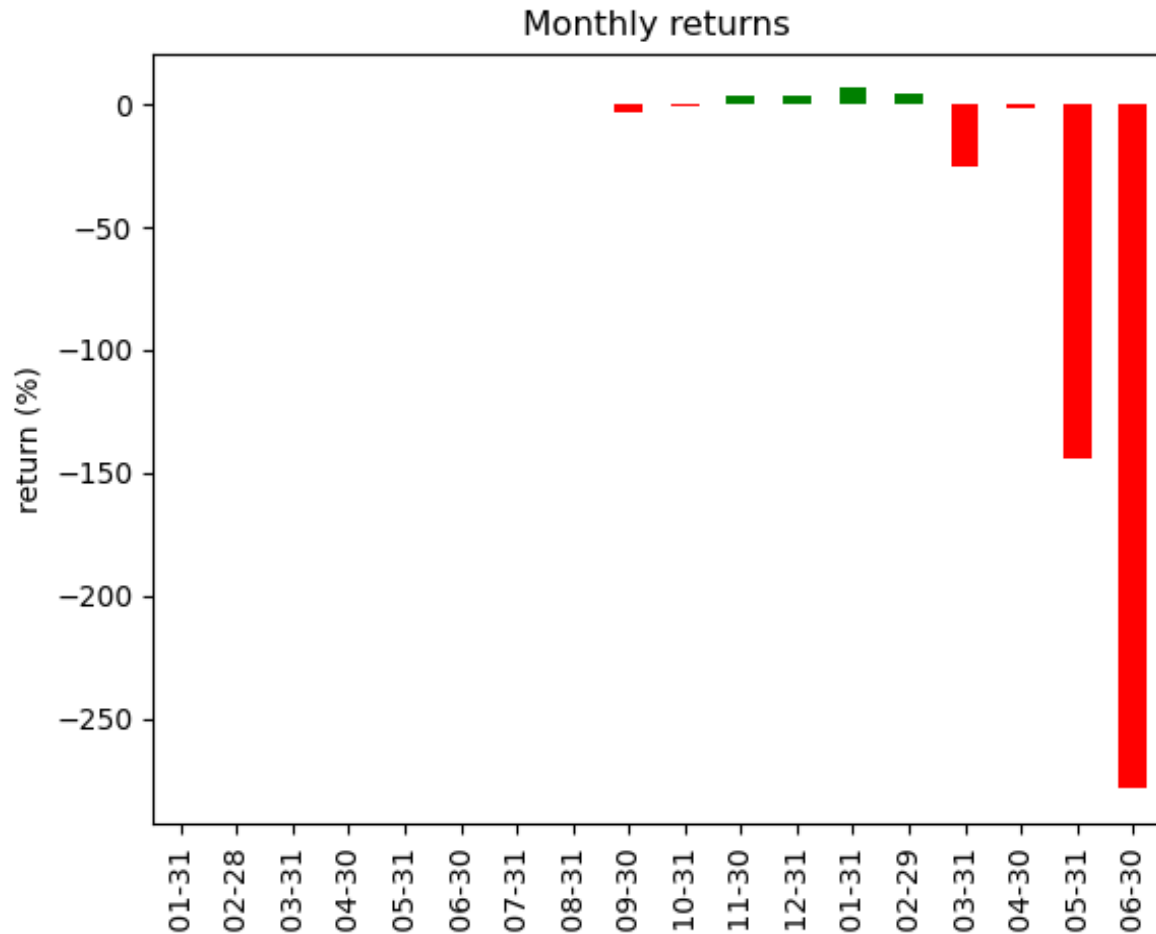
## Canaries Backtesting Report

| Strategy  |
|---|
| <b>name</b> riskparity_nested <b>n_assets</b> 6   |
| <b>monthly_cash</b> 0.0 <b>shareclass</b> ['equity',<br>'equity', 'gold', 'bond_it', 'bond_lt',<br>'commodity'] |

| Datafeed   |
|--|
| <b>file</b> Not given <b>start</b> 2019-01-02 00:00:00 |
| <b>end</b> 2020-06-30 00:00:00                         |

| User   |
|--|
| <b>name</b> Fabio & Federico <b>test at</b><br>2020-07-10 00:31:57 <b>memo</b> Testing |





### Strategy performance

| PnL                    |         |
|------------------------|---------|
| start capital          | 100000  |
| end capital            | 9871    |
| total return (assets)  | -90.13% |
| annual return (assets) | -78.82% |
| annual return (fund)   | -78.73% |
| max. \$ drawdown       | 203.72  |
| max. % drawdown        | 148.04% |

| KPI's                       |           |
|-----------------------------|-----------|
| Variability Weighted Return | 53631.42% |
| Sharpe Ratio                | -0.89     |

### Asset weights

|            | asset_0 | asset_1 | asset_2 | asset_3 | asset_4 | asset_5 |
|------------|---------|---------|---------|---------|---------|---------|
| 2020-05-19 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-05-20 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-05-21 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-05-22 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-05-26 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-05-27 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-05-28 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-05-29 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-01 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-02 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-03 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-04 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |

|            | asset 0 | asset 1 | asset 2 | asset 3 | asset 4 | asset 5 |
|------------|---------|---------|---------|---------|---------|---------|
| 2020-06-05 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-08 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-09 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-10 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-11 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-12 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-15 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-16 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-17 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-18 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-19 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-22 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-23 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-24 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-25 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-26 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-29 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |
| 2020-06-30 | 20.0%   | 20.0%   | 10.0%   | 10.0%   | 20.0%   | 20.0%   |