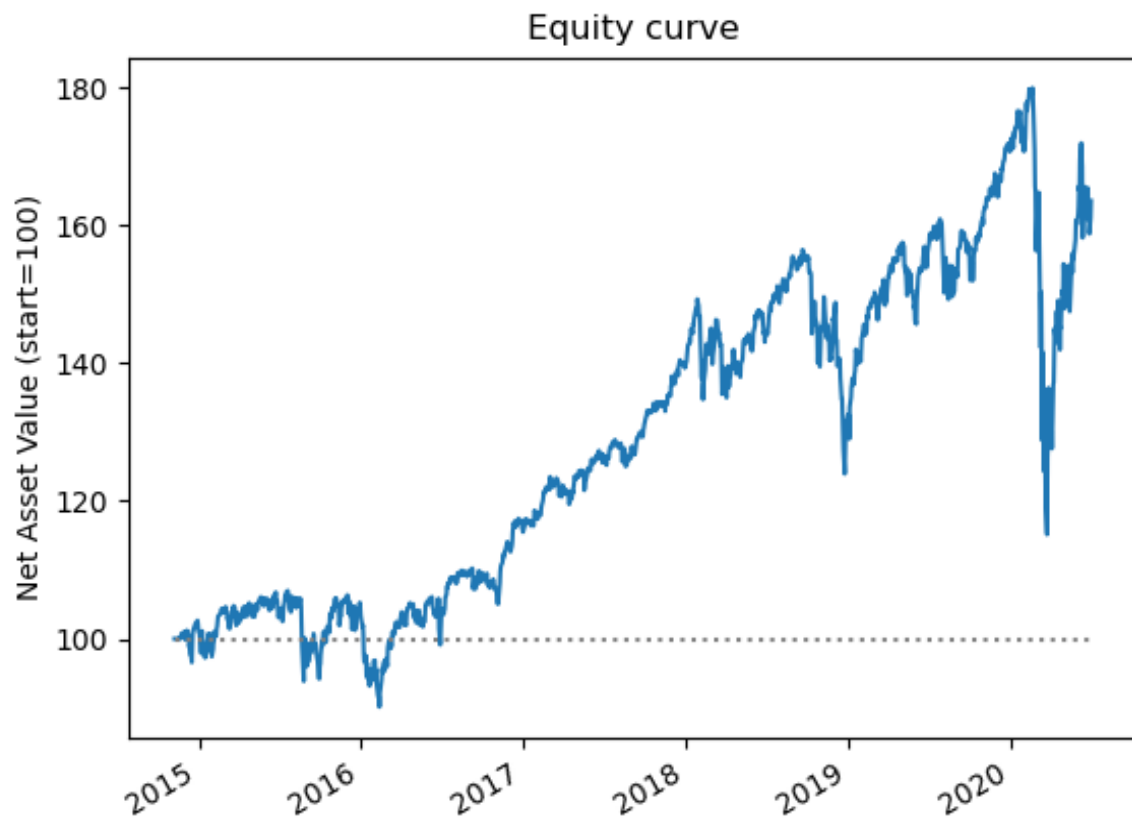


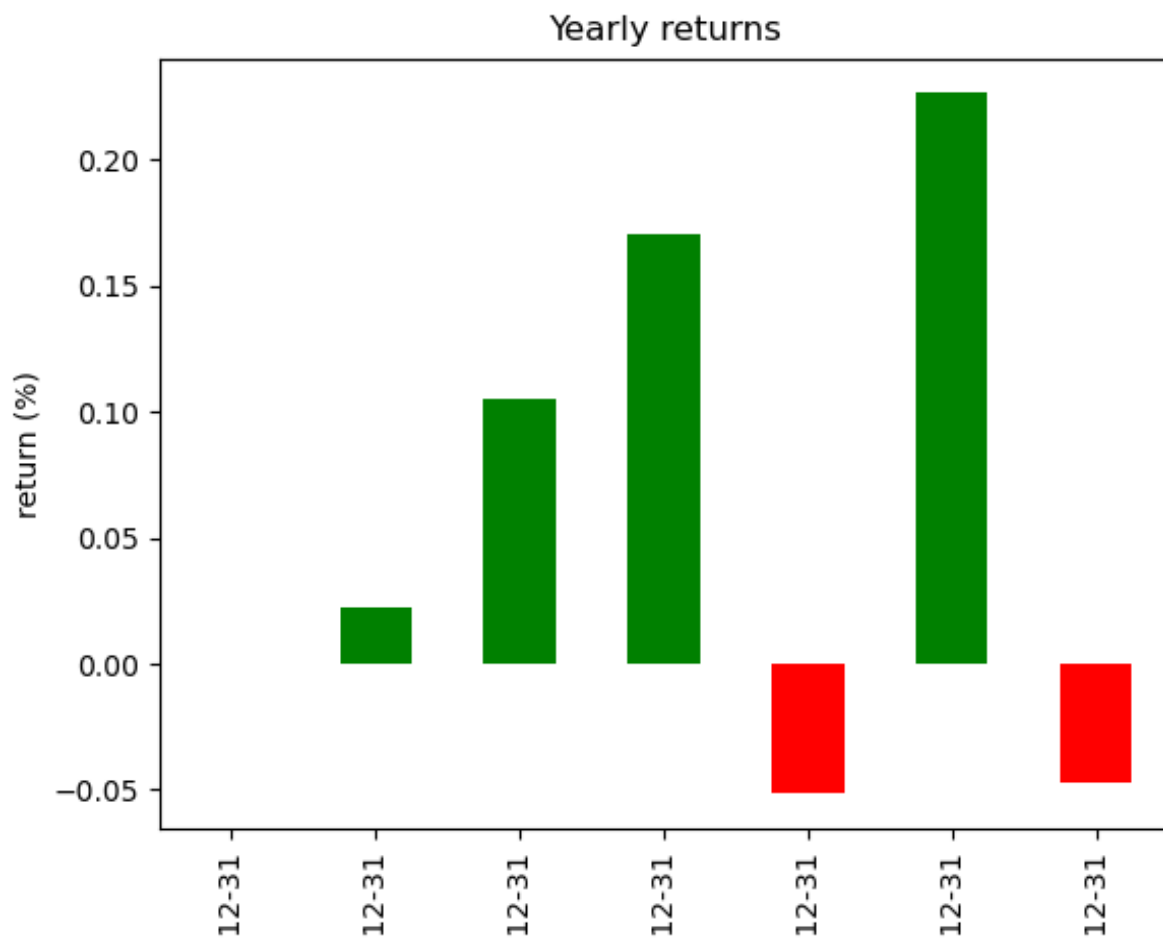
## One-Strategy Backtesting Report

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

Datafeed	
start	2014-11-07
end	2020-06-30

User	
name	Fabio & Federico
test at	2020-07-15
memo	Testing





### Strategy performance

PnL	
start capital	100000
end capital	100000
total return (assets)	63.53%
annual return (assets)	9.1%
annual return (fund)	2.62%
max. \$ drawdown	64.74
max. % drawdown	35.99%

KPI's	
Variability Weighted Return	1.8%
Sharpe Ratio	0.2

## Asset weights

	asset_0	asset_1	asset_2	asset_3	asset_4
2020-05-19	100.0%	0.0%	0.0%	0.0%	0.0%
2020-05-20	100.0%	0.0%	0.0%	0.0%	0.0%
2020-05-21	100.0%	0.0%	0.0%	0.0%	0.0%
2020-05-22	100.0%	0.0%	0.0%	0.0%	0.0%
2020-05-26	100.0%	0.0%	0.0%	0.0%	0.0%
2020-05-27	100.0%	0.0%	0.0%	0.0%	0.0%
2020-05-28	100.0%	0.0%	0.0%	0.0%	0.0%
2020-05-29	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-01	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-02	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-03	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-04	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-05	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-08	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-09	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-10	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-11	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-12	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-15	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-16	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-17	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-18	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-19	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-22	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-23	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-24	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-25	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-26	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-29	100.0%	0.0%	0.0%	0.0%	0.0%
2020-06-30	100.0%	0.0%	0.0%	0.0%	0.0%