Multiple Strategies Report

Strategy	
name	['onlystocks', 'uniform']

Datafeed	
file	Aggregated_Report.pdf
start	2018-01-02
end	2020-06-30

User	
name	Fabio & Federico
test at	2020-07-14
memo	Testing - Report comparing different strategies

Equity curve
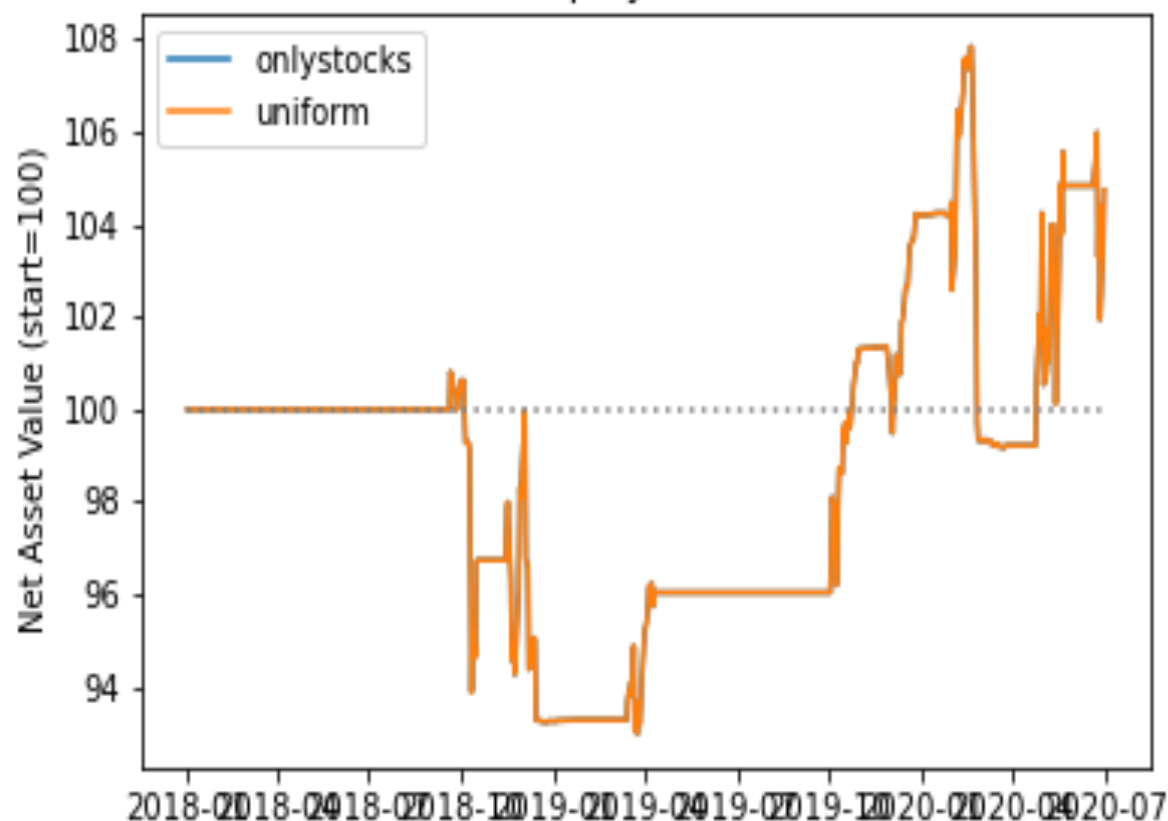
Performance

		onlystocks	uniform
	start_cash	100,000.00	100,000.00
	end_value	104,741.86	104,741.86
	total_return	0.05	0.05
	annual_return	0.02	0.02
backtrader	annual_return_asset	0.02	0.02
	max_money_drawdown	8.67	8.67
	max_pct_drawdown	0.08	0.08
	vwr	0.02	0.02
	sharpe_ratio	0.14	0.14
pyfolio	Annual return	0.02	0.02

	onlystocks	uniform
Cumulative returns	0.05	0.05
Annual volatility	0.08	0.08
Sharpe ratio	0.26	0.26
Calmar ratio	0.23	0.23
Stability	0.06	0.06
Max drawdown	-0.08	-0.08
Omega ratio	1.10	1.10
Sortino ratio	0.34	0.34
Skew	-1.38	-1.38
Kurtosis	15.23	15.23
Tail ratio	1.65	1.65
Daily value at risk	-0.01	-0.01

Weights

	onlystocks	uniform
asset_0	100.0%	100.0%