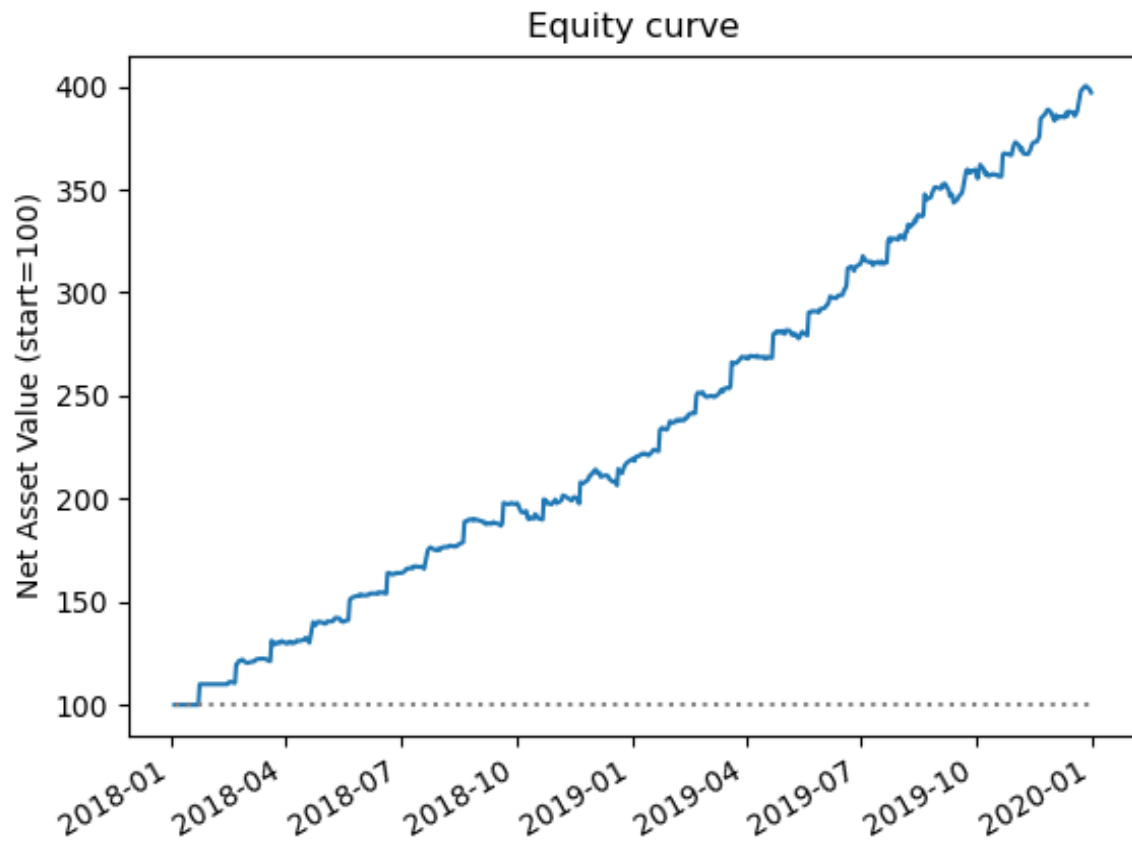


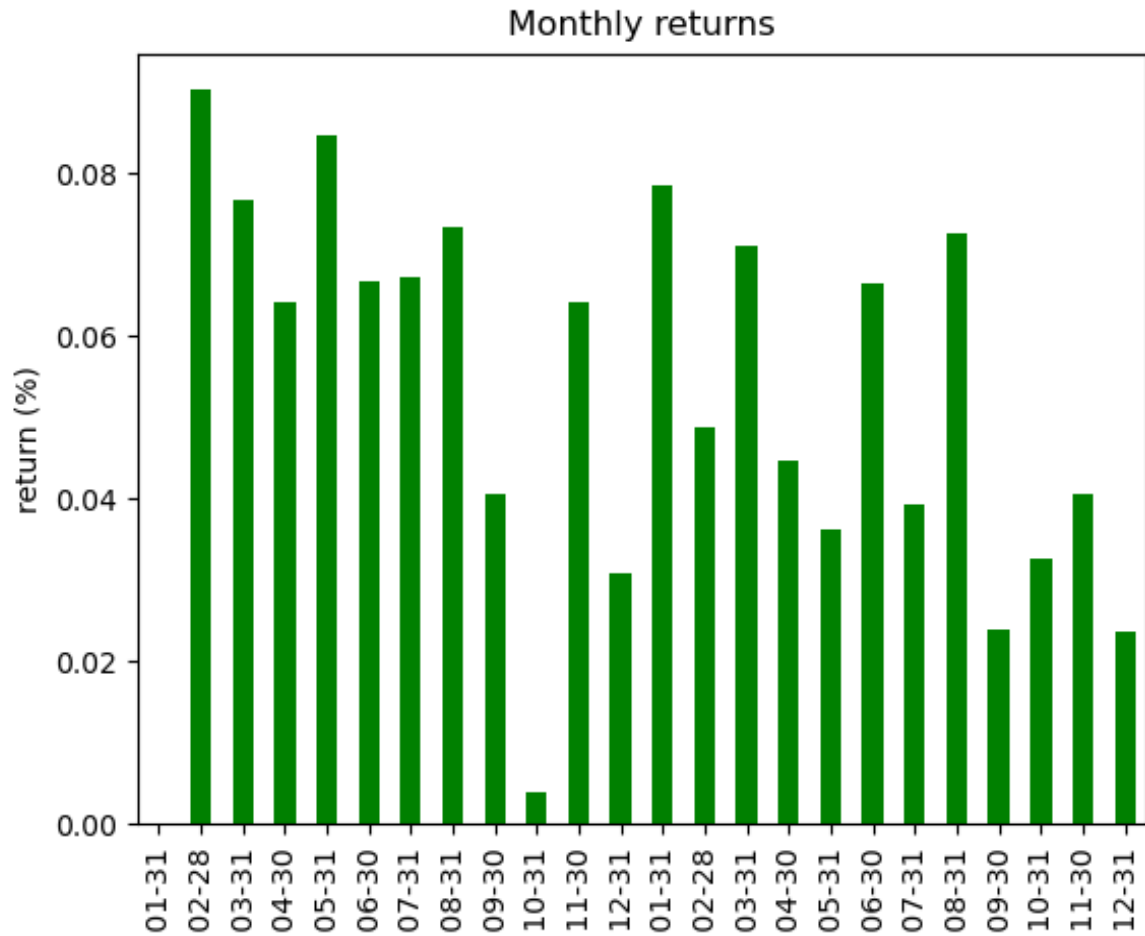
One-Strategy Backtesting Report

Strategy	
name	riskparity
n_assets	2
monthly_cash	10000.0
shareclass	['equity', 'bond_it']
printlog	True
corrmethod	pearson
reb_days	30
lookback_period_short	1
lookback_period_long	2

Datafeed	
start	2018-01-03
end	2019-12-31

User	
name	Fabio & Federico
test at	2020-07-18
memo	Testing





Performance

riskparity	
backtrader	
start_cash	100000.00
end_value	396987.71
total_return	297.0%
annual_return	10.8%
annual_return_asset	99.9%
max_money_drawdown	9.06
max_pct_drawdown	8.5%
vwr	-12.9%
sharpe_ratio	1.43
pyfolio	
Annual return	99.5%
Cumulative returns	297.0%
Annual volatility	19.1%
Sharpe ratio	3.71
Calmar ratio	24.35
Stability	0.99
Max drawdown	-4.1%
Omega ratio	3.18
Sortino ratio	16.47
Skew	4.43
Kurtosis	23.75
Tail ratio	1.66

riskparity	
Daily value at risk	-2.1%

Notes on the performance metrics

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

Target weights

	SPY	TLT
2019-11-18 00:00:00	50.0%	50.0%
2019-11-19 00:00:00	50.0%	50.0%
2019-11-20 00:00:00	50.0%	50.0%
2019-11-21 00:00:00	50.0%	50.0%
2019-11-22 00:00:00	50.0%	50.0%
2019-11-25 00:00:00	50.0%	50.0%
2019-11-26 00:00:00	50.0%	50.0%
2019-11-27 00:00:00	50.0%	50.0%
2019-11-29 00:00:00	50.0%	50.0%
2019-12-02 00:00:00	50.0%	50.0%
2019-12-03 00:00:00	50.0%	50.0%
2019-12-04 00:00:00	50.0%	50.0%
2019-12-05 00:00:00	50.0%	50.0%
2019-12-06 00:00:00	50.0%	50.0%
2019-12-09 00:00:00	50.0%	50.0%
2019-12-10 00:00:00	50.0%	50.0%
2019-12-11 00:00:00	50.0%	50.0%
2019-12-12 00:00:00	50.0%	50.0%
2019-12-13 00:00:00	50.0%	50.0%
2019-12-16 00:00:00	50.0%	50.0%
2019-12-17 00:00:00	50.0%	50.0%
2019-12-18 00:00:00	50.0%	50.0%
2019-12-19 00:00:00	50.0%	50.0%
2019-12-20 00:00:00	50.0%	50.0%
2019-12-23 00:00:00	50.0%	50.0%
2019-12-24 00:00:00	50.0%	50.0%
2019-12-26 00:00:00	50.0%	50.0%
2019-12-27 00:00:00	50.0%	50.0%
2019-12-30 00:00:00	50.0%	50.0%
2019-12-31 00:00:00	50.0%	50.0%

Effective weights

	SPY	TLT
2019-11-18 00:00:00	50.0%	47.3%
2019-11-19 00:00:00	49.8%	47.5%
2019-11-20 00:00:00	49.5%	47.8%
2019-11-21 00:00:00	48.3%	46.5%
2019-11-22 00:00:00	48.3%	46.4%
2019-11-25 00:00:00	48.4%	46.3%
2019-11-26 00:00:00	48.3%	46.4%
2019-11-27 00:00:00	50.0%	50.0%
2019-11-29 00:00:00	49.9%	50.0%
2019-12-02 00:00:00	50.0%	49.9%
2019-12-03 00:00:00	49.4%	50.6%
2019-12-04 00:00:00	49.8%	50.2%
2019-12-05 00:00:00	49.9%	50.0%
2019-12-06 00:00:00	50.3%	49.7%
2019-12-09 00:00:00	50.2%	49.8%
2019-12-10 00:00:00	50.1%	49.8%
2019-12-11 00:00:00	50.0%	49.9%
2019-12-12 00:00:00	50.6%	49.3%
2019-12-13 00:00:00	50.4%	49.6%

	SPY	TLT
2019-12-16 00:00:00	50.8%	49.2%
2019-12-17 00:00:00	50.8%	49.2%
2019-12-18 00:00:00	51.0%	48.9%
2019-12-19 00:00:00	51.1%	48.9%
2019-12-20 00:00:00	51.1%	48.8%
2019-12-23 00:00:00	49.9%	47.5%
2019-12-24 00:00:00	49.9%	47.6%
2019-12-26 00:00:00	49.9%	47.5%
2019-12-27 00:00:00	49.9%	47.5%
2019-12-30 00:00:00	49.9%	47.6%
2019-12-31 00:00:00	50.2%	47.3%