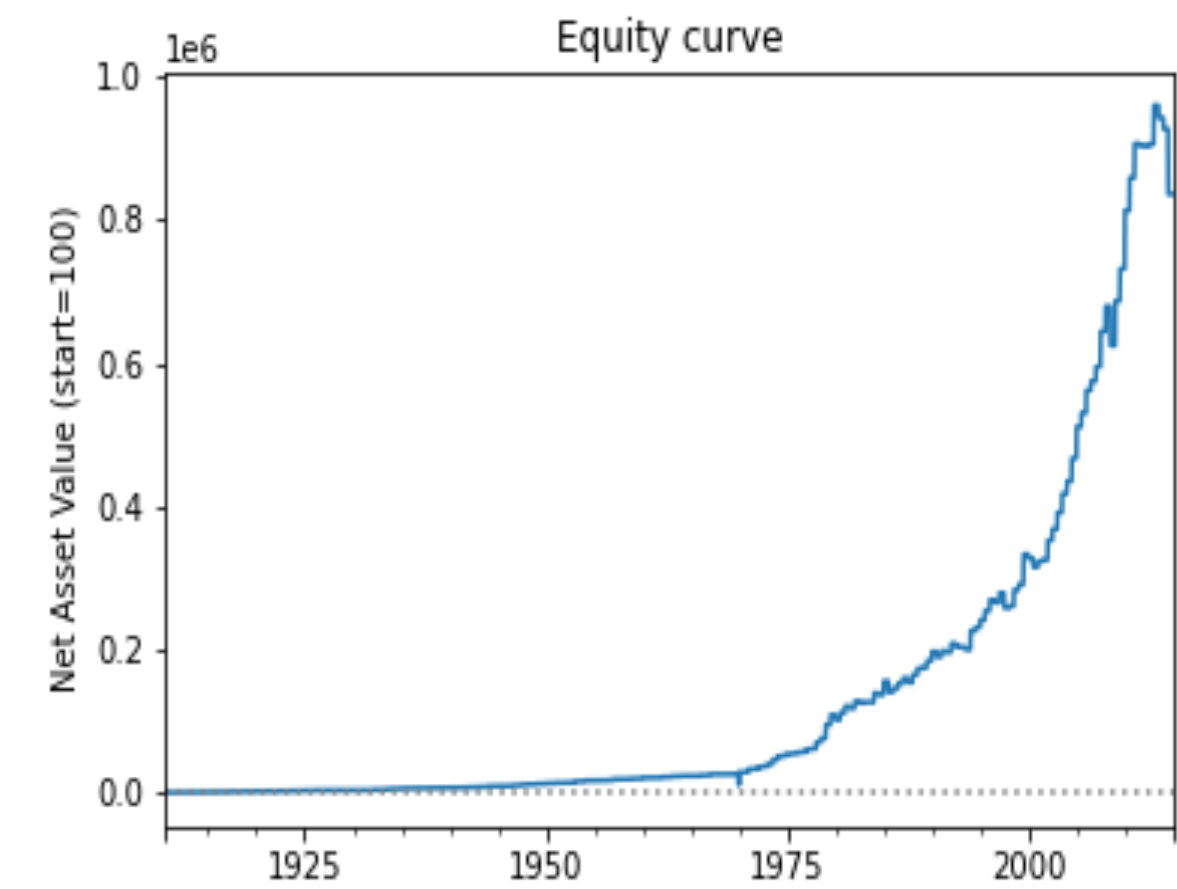


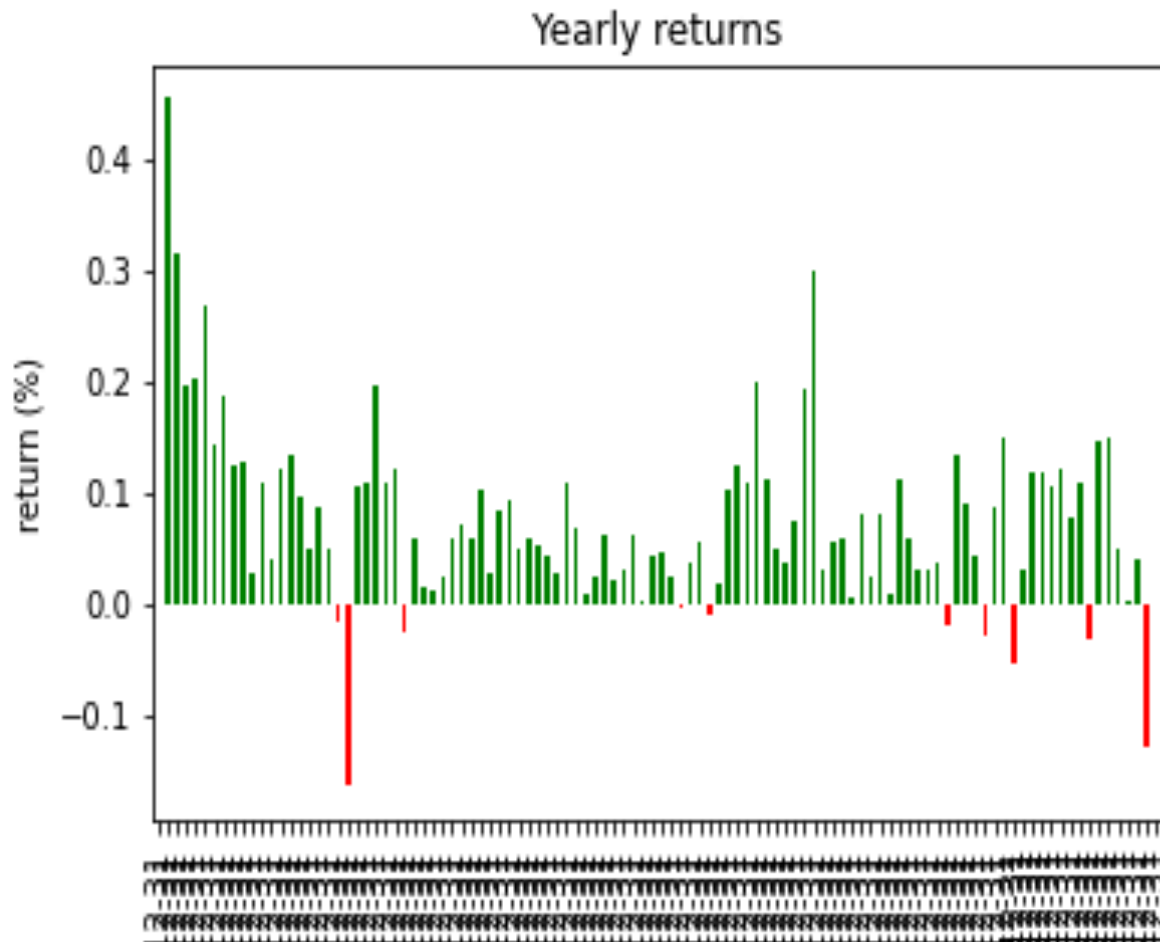
One-Strategy Backtesting Report

Strategy	
name	uniform
n_assets	5
monthly_cash	10000.0
shareclass	['gold', 'commodity', 'equity', 'bond_lt', 'bond_it']
printlog	True
corrmethod	pearson
reb_days	30
lookback_period_short	30
lookback_period_long	180

Datafeed	
start	1910-06-29
end	2015-01-01

User	
name	Fabio & Federico
test at	2020-07-29
memo	Testing





Performance

uniform	
backtrader	
start_cash	100000.00
end_value	836448369.59
total_return	836348.4%
annual_return	3.8%
annual_return_asset	9.0%
max_money_drawdown	4239.14
max_pct_drawdown	59.8%
vwr	-0.5%
sharpe_ratio	0.22
pyfolio	
Annual return	6.1%
Cumulative returns	836348.4%
Annual volatility	16.4%
Sharpe ratio	0.42
Calmar ratio	0.10
Stability	0.98
Max drawdown	-59.7%
Omega ratio	5.84
Sortino ratio	1.27
Skew	115.34
Kurtosis	19999.64
Tail ratio	nan

uniform	
Daily value at risk	-2.0%

Notes on the performance metrics

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

Target weights

	GLD	LNGOIL	LNGEQ	LNGLTB	LNGITB	LNG
2014-12-03 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-04 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-05 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-06 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-07 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-08 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-09 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-10 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-11 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-12 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-13 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-14 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-15 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-16 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-17 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-18 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-19 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-20 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-21 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-22 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-23 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-24 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-25 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-26 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-27 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-28 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-29 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-30 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%
2014-12-31 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	20.0%

	GLD	LNGOIL	LNGEQ	LNGLTB	LNGITB	LNG
2015-01-01 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%	

Effective weights

	GLD	LNGOIL	LNGEQ	LNGLTB	LNGITB	LNG
2014-12-03 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-04 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-05 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-06 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-07 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-08 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-09 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-10 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-11 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-12 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-13 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-14 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-15 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-16 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-17 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-18 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-19 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-20 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-21 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-22 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-23 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-24 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-25 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-26 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-27 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-28 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-29 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-30 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2014-12-31 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	
2015-01-01 00:00:00	20.0%	20.0%	17.7%	20.0%	20.0%	