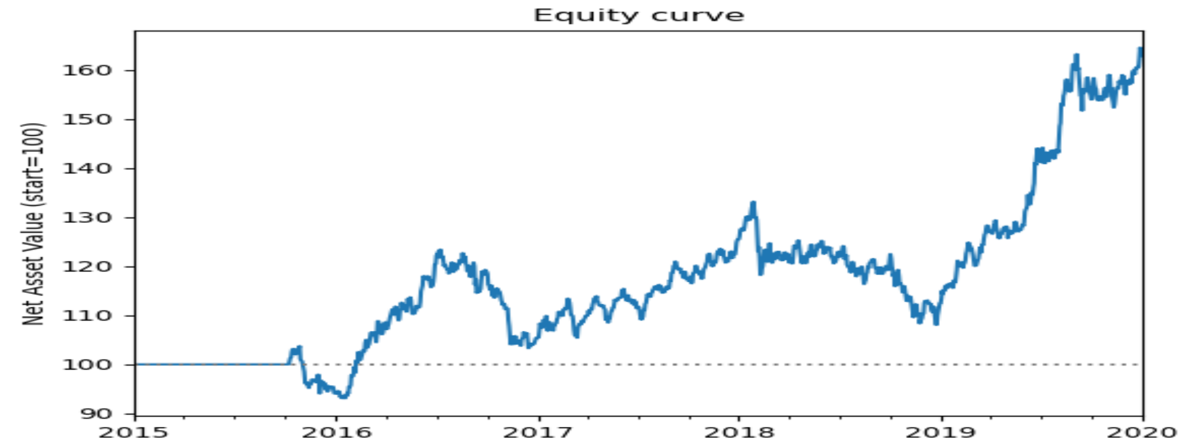
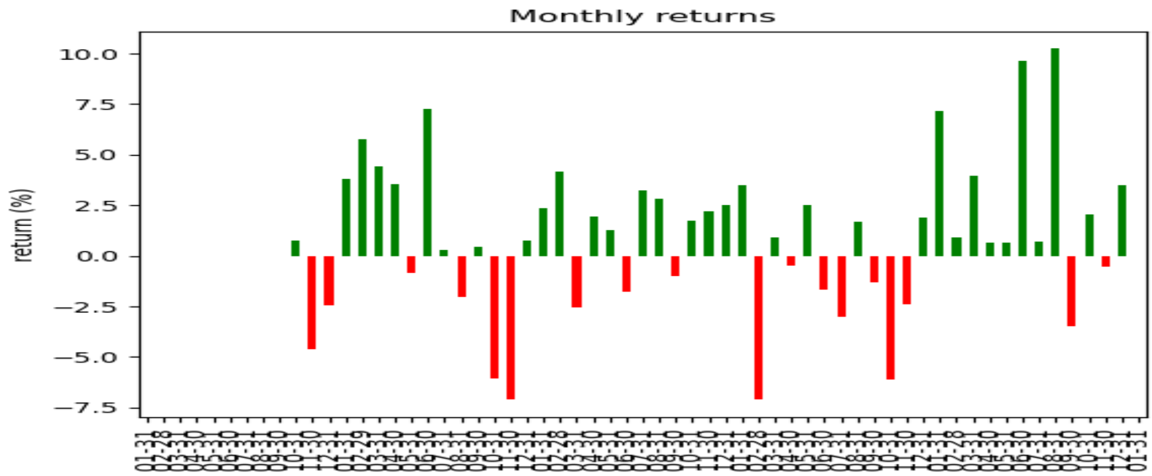
Canaries Backtesting Report

Strategy	
name	riskparity_pylib
n_assets	5
monthly_cash	10000.0
shareclass	['gold', 'commodity', 'equity', 'bond_lt', 'bond_it', 'non-tradable', 'non-tradable', 'non-tradable']

Datafeed	
file	Not given
start	2015-01-01 00:00:00
end	2020-01-01 00:00:00

User	
name	Fabio & Federico
test at	2020-07-09 01:45:39
memo	Testing





Strategy performance

PnL	
start capital	100000
end capital	162815.4
total return (assets)	162.81%
annual return (assets)	21.32%
annual return (fund)	9.87%
max. $ drawdown	25.11
max. % drawdown	18.85%

KPI's	
Variability Weighted Return	6.82
sharpe ratio	0.79