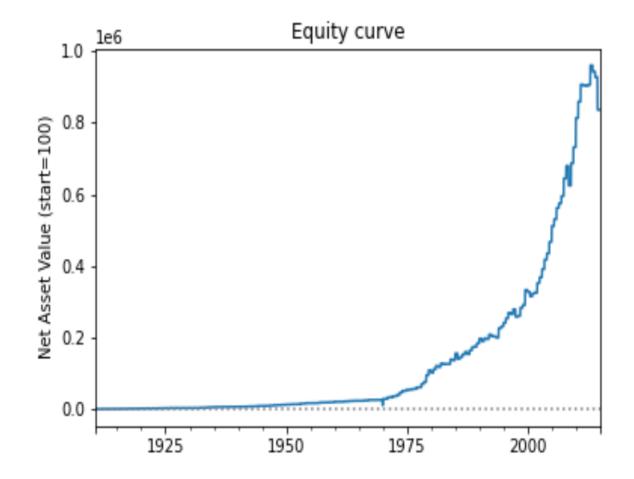
## **One-Strategy Backtesting Report**

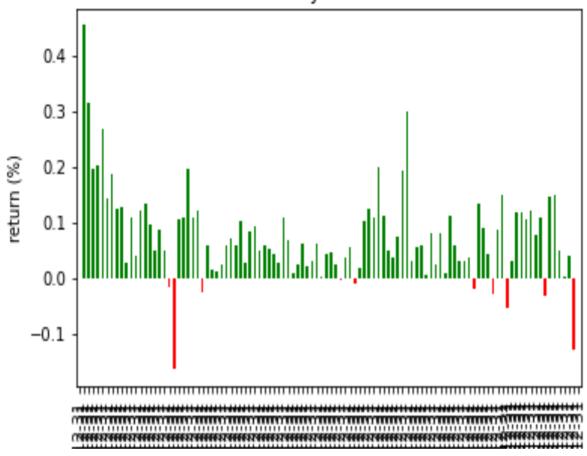
	Strategy			
name	uniform			
n_assets	5			
monthly_cash	10000.0			
shareclass	['gold', 'commodity', 'equity', 'bond_lt', 'bond_it']			
printlog	True			
corrmethod	pearson			
reb_days	30			
lookback_period_short30				
lookback_period_long	180			

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

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



# Yearly returns



#### 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
yfolio	
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**

2014-12-04 20.0%         20.0%						
2014-12-04 20.0%		GLD_LNC	COIL_LNC	EQ_LNC	LTB_LNC	TTB_LNC
2014-12-05 20.0% 2			20.0%	20.0%	20.0%	20.0%
2014-12-06 00:00:00 2014-12-07 20.0%	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-07 20.0%			20.0%	20.0%	20.0%	20.0%
2014-12-08 20.0%			20.0%	20.0%	20.0%	20.0%
2014-12-12 20.0% 2	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-12 20.0% 2			20.0%	20.0%	20.0%	20.0%
2014-12-12 20.0%	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-12 20.0%			20.0%	20.0%	20.0%	20.0%
00.00.00         20.0%			20.0%	20.0%	20.0%	20.0%
2014-12-15 20.0% 2	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-15 20.0% 2			20.0%	20.0%	20.0%	20.0%
00.00.00       20.0%	00.00.00		20.0%	20.0%	20.0%	20.0%
00.00.00       20.0%	00.00.00		20.0%	20.0%	20.0%	20.0%
00.00.00       20.0%	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-29 20.0% 2	00.00.00		20.0%	20.0%	20.0%	20.0%
00.00.00       20.0%	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-21 00:00:00       20.0%<	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-22 20.0% 2	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-23 20.0% 2			20.0%	20.0%	20.0%	20.0%
00.00.00       20.14-12-24       20.0%			20.0%	20.0%	20.0%	20.0%
2014-12-25 00:00       20.0% <td></td> <td></td> <td>20.0%</td> <td>20.0%</td> <td>20.0%</td> <td>20.0%</td>			20.0%	20.0%	20.0%	20.0%
20.0% 20.0%			20.0%	20.0%	20.0%	20.0%
2014-12-27 20.0% 2	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-28 20.0%	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-29 20.0% 2	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-30 00:00:00 2014-12-31 20.0% 20.0% 20.0% 20.0% 20.0% 20.0% 20.0% 20.0% 20.0%	00.00.00		20.0%	20.0%	20.0%	20.0%
2014-12-31 20.0% 20.0% 20.0% 20.0% 20.0%	00.00.00		20.0%	20.0%	20.0%	20.0%
	2014-12-30 00:00:00	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%

	GLD_LNO	GOIL_LNC	EQ_LNO	SLTB_LNC	SITB_LNG
2015-01-01 00:00:00	20.0%	20.0%	20.0%	20.0%	20.0%

## **Effective weights**

GLD I	NGOIL LN	GEO LN	CLTR L	NGITB LNG
2014-12-03 20 0%	20.0%	17.7%	20.0%	20.0%
2014-12-04 20 004	20.0%	17.7%	20.0%	20.0%
00:00:00 20.0% 2014-12-05 00:00:00 20.0%				
00.00.00	20.0%	17.7%	20.0%	20.0%
2014-12-06 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-07 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-08 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-09 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-10 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-11 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-12 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-13 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-14 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-15 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-16 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-17 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-18 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-19 00:00:00	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%	17.7%	20.0%	20.0%
2014-12-22 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-23 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-24 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-25 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-26 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-27 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-28 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-29 00:00:00	20.0%	17.7%	20.0%	20.0%
2014-12-30 00:00:00	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%	17.7%	20.0%	20.0%