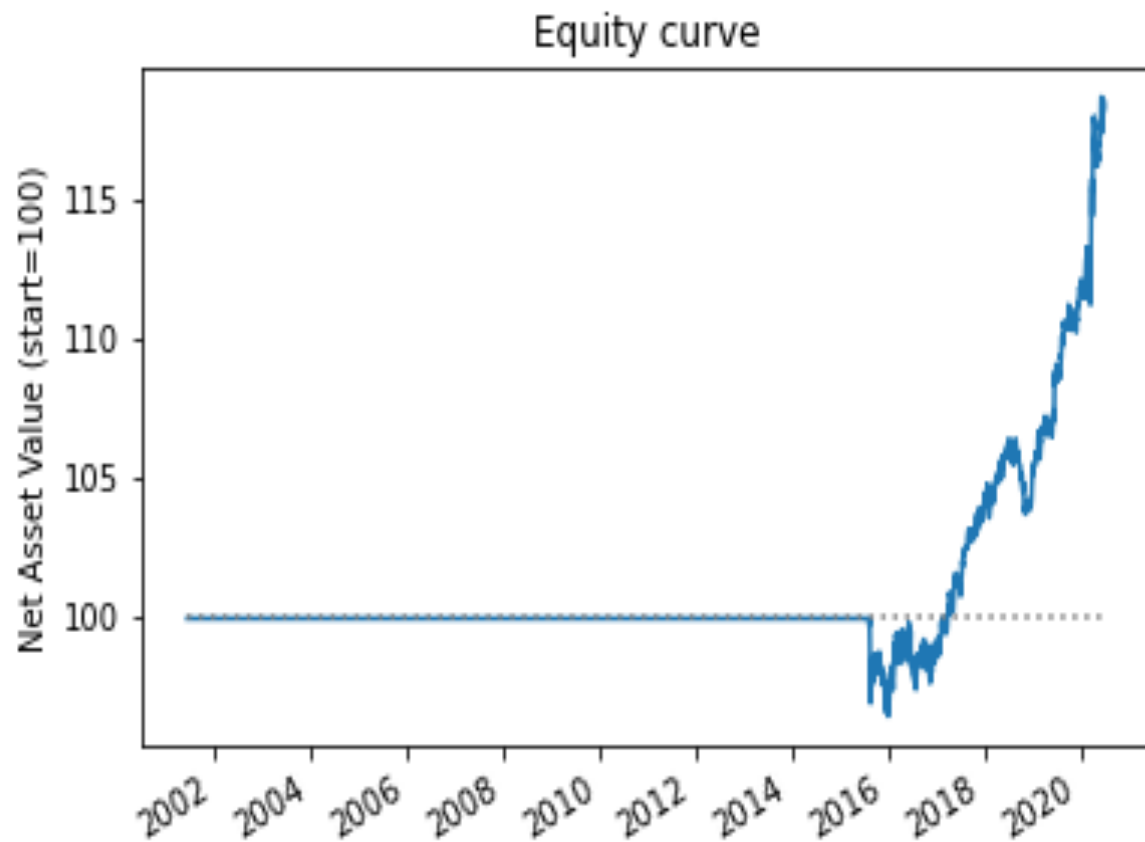


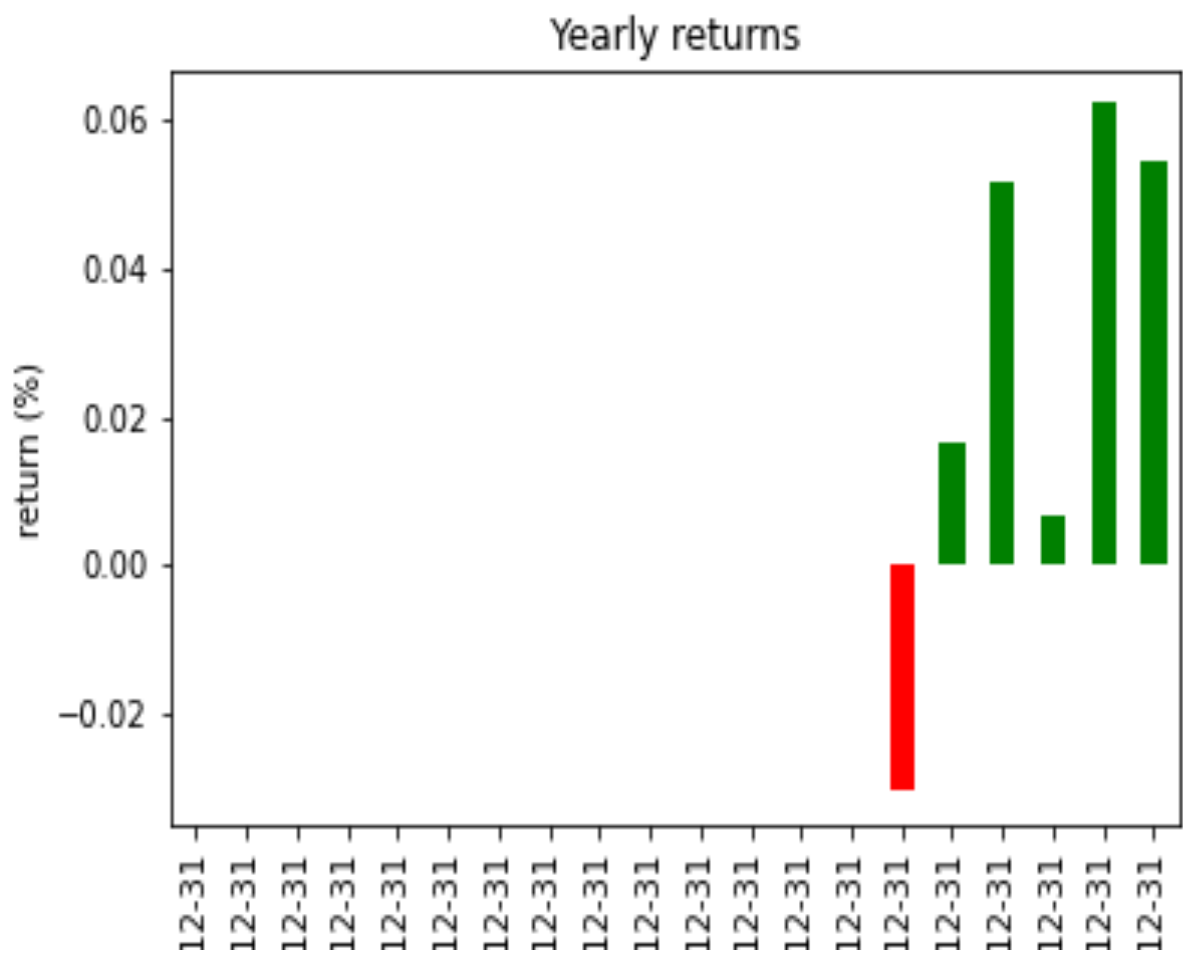
## One-Strategy Backtesting Report

Strategy	
name	riskparity_nested
n_assets	5
monthly_cash	0.0
shareclass	['equity', 'bond_it', 'bond_lt', 'commodity', 'gold']

Datafeed	
start	2001-06-15
end	2020-06-30

User	
name	Fabio & Federico
test at	2020-07-14
memo	Testing





### Strategy performance

PnL	
start capital	100000
end capital	118193
total return (assets)	18.19%
annual return (assets)	0.88%
annual return (fund)	0.88%
max. \$ drawdown	3.47
max. % drawdown	3.47%

KPI's	
Variability Weighted Return	0.83%
Sharpe Ratio	-0.07

## Asset weights

	asset 0	asset 1	asset 2	asset 3	asset 4
2020-05-19	8.4%	57.1%	11.3%	11.6%	11.6%
2020-05-20	8.4%	57.1%	11.3%	11.6%	11.6%
2020-05-21	8.4%	57.1%	11.3%	11.6%	11.6%
2020-05-22	8.4%	57.1%	11.3%	11.6%	11.6%
2020-05-26	8.4%	57.1%	11.3%	11.6%	11.6%
2020-05-27	8.4%	57.1%	11.3%	11.6%	11.6%
2020-05-28	8.4%	57.1%	11.3%	11.6%	11.6%
2020-05-29	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-01	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-02	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-03	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-04	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-05	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-08	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-09	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-10	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-11	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-12	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-15	8.4%	57.1%	11.3%	11.6%	11.6%
2020-06-16	7.2%	63.9%	12.0%	8.9%	7.9%
2020-06-17	7.2%	63.9%	12.0%	8.9%	7.9%
2020-06-18	7.2%	63.9%	12.0%	8.9%	7.9%
2020-06-19	7.2%	63.9%	12.0%	8.9%	7.9%
2020-06-22	7.2%	63.9%	12.0%	8.9%	7.9%
2020-06-23	7.2%	63.9%	12.0%	8.9%	7.9%
2020-06-24	7.2%	63.9%	12.0%	8.9%	7.9%
2020-06-25	7.2%	63.9%	12.0%	8.9%	7.9%
2020-06-26	7.2%	63.9%	12.0%	8.9%	7.9%
2020-06-29	7.2%	63.9%	12.0%	8.9%	7.9%
2020-06-30	7.2%	63.9%	12.0%	8.9%	7.9%