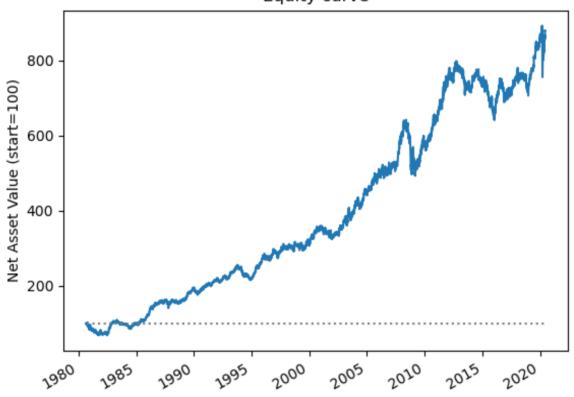
One-Strategy Backtesting Report

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

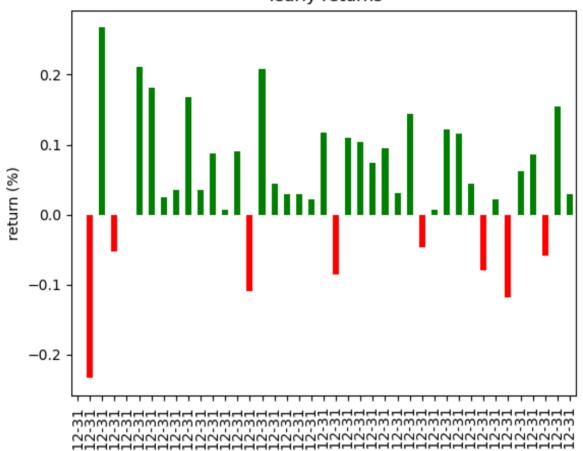
Datafeed			
start	1980-09-08		
end	2020-06-05		
	User		

User				
Fabio & Federico				
2020-07-16				
Testing				
	Fabio & Federico 2020-07-16			





Yearly returns



Strategy performance

PnL					
start capital	100000				
end capital	840589				
total return (assets)	779.61%				
annual return (assets)	5.62%				
annual return (fund)	5.32%				
max. \$ drawdown	157.06				
max. % drawdown	32.7%				

-2.78%	
0.5	

Asset weights

	asset 0	asset 1	asset 2	asset 3	asset 4
2020-05-04	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-06	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-07	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-08	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-11	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-12	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-13	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-14	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-15	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-18	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-19	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-20	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-21	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-22	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-25	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-26	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-27	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-28	20.0%	20.0%	20.0%	20.0%	20.0%
2020-05-29	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-01	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-02	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-03	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-04	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%
2020-06-05	20.0%	20.0%	20.0%	20.0%	20.0%