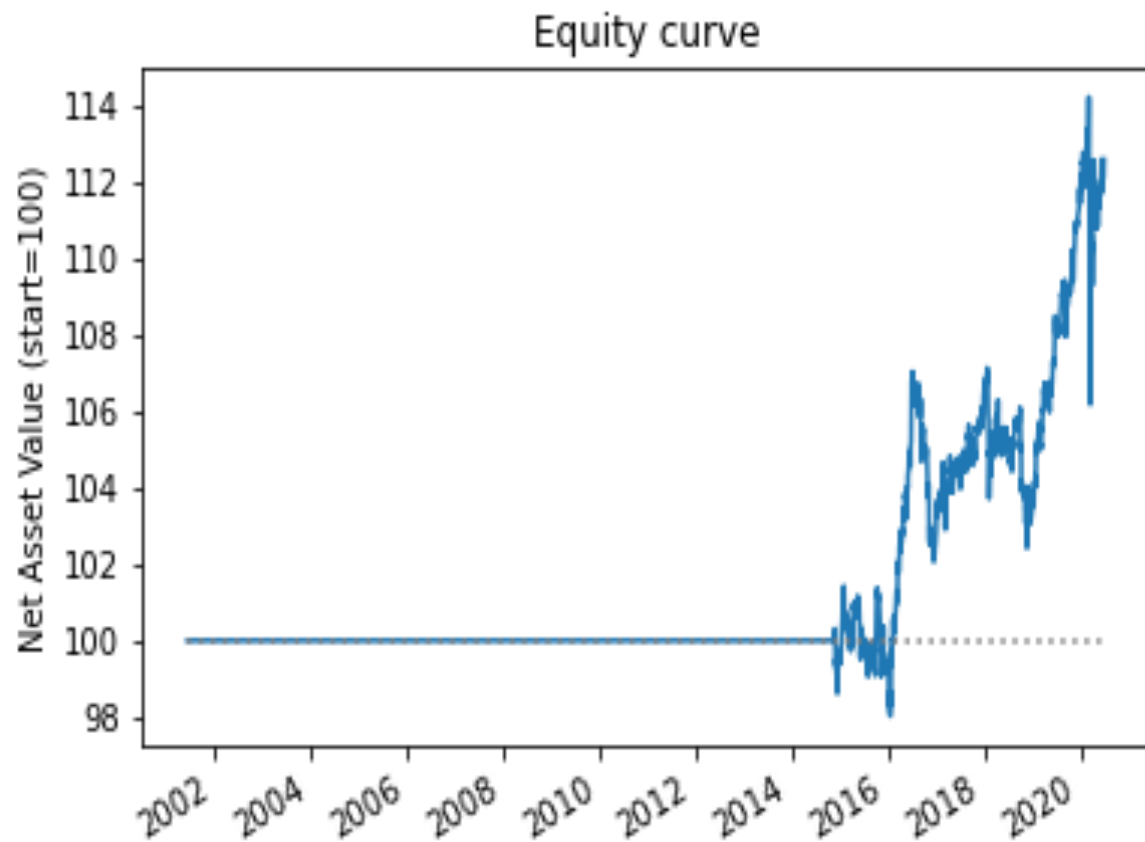


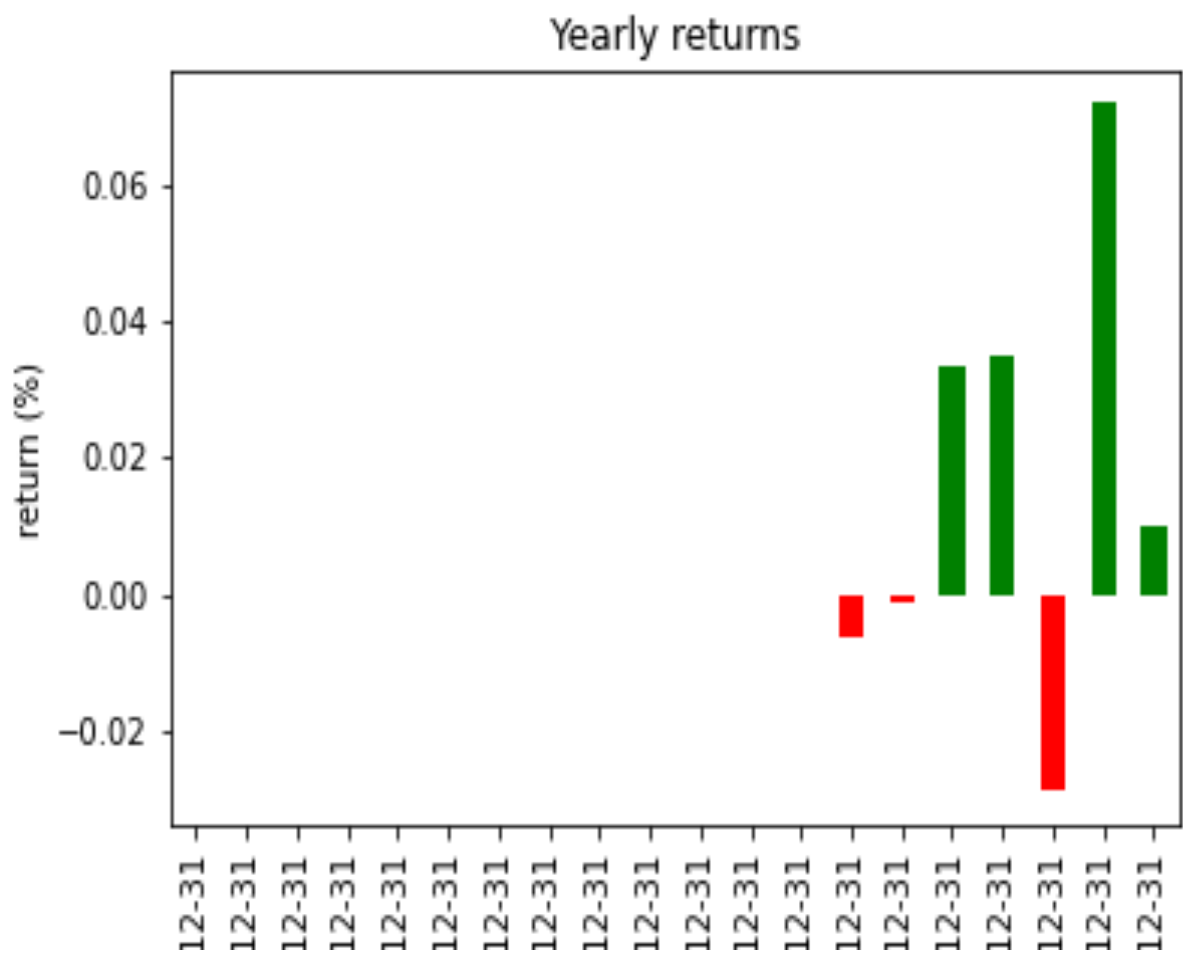
## One-Strategy Backtesting Report

Strategy	
name	vanillariskparity
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	112595
total return (assets)	12.59%
annual return (assets)	0.62%
annual return (fund)	0.62%
max. \$ drawdown	8.04
max. % drawdown	7.04%

KPI's	
Variability Weighted Return	0.6%
Sharpe Ratio	-0.19

## Asset weights

	asset 0	asset 1	asset 2	asset 3	asset 4
2020-05-19	20.0%	40.0%	15.0%	13.0%	12.0%
2020-05-20	20.0%	40.0%	15.0%	13.0%	12.0%
2020-05-21	20.0%	40.0%	15.0%	13.0%	12.0%
2020-05-22	20.0%	40.0%	15.0%	13.0%	12.0%
2020-05-26	20.0%	40.0%	15.0%	13.0%	12.0%
2020-05-27	20.0%	40.0%	15.0%	13.0%	12.0%
2020-05-28	20.0%	40.0%	15.0%	13.0%	12.0%
2020-05-29	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-01	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-02	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-03	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-04	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-05	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-08	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-09	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-10	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-11	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-12	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-15	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-16	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-17	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-18	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-19	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-22	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-23	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-24	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-25	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-26	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-29	20.0%	40.0%	15.0%	13.0%	12.0%
2020-06-30	20.0%	40.0%	15.0%	13.0%	12.0%