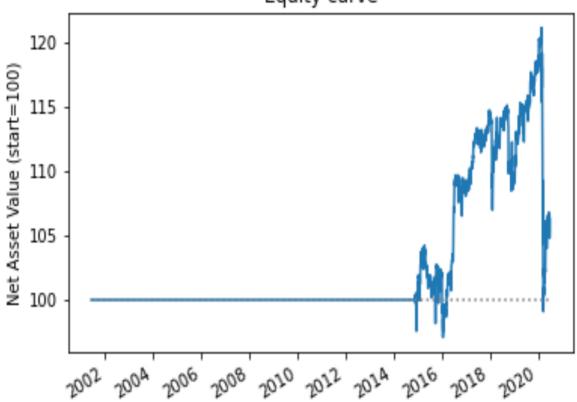
One-Strategy Backtesting Report

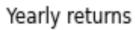
Strategy					
name	sixtyforty				
n_assets	5				
monthly_cash	0.0				
	['equity', 'bond_it',				
shareclass	'bond_lt', 'commodity',				
	'gold']				

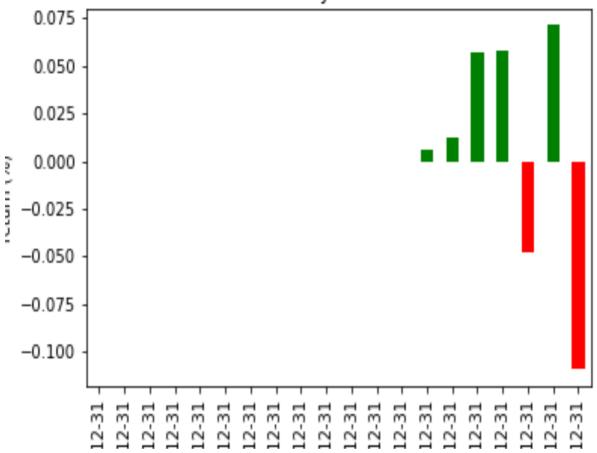
Datafeed				
start	2001-06-15			
end	2020-06-30			

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









Strategy performance

PnL					
start capital	100000				
end capital	106261				
total return (assets)	6.26%				
annual return (assets)	0.31%				
annual return (fund)	0.32%				
max. \$ drawdown	21.98				
max. % drawdown	18.15%				

0.31%
0.14

Asset weights

	asset 0	asset 1	asset 2	asset	3 asset 4
2020-05-19	60.0%	20.0%	20.0%	0.0%	0.0%
2020-05-20	60.0%	20.0%	20.0%	0.0%	0.0%
2020-05-21	60.0%	20.0%	20.0%	0.0%	0.0%
2020-05-22	60.0%	20.0%	20.0%	0.0%	0.0%
2020-05-26	60.0%	20.0%	20.0%	0.0%	0.0%
2020-05-27	60.0%	20.0%	20.0%	0.0%	0.0%
2020-05-28	60.0%	20.0%	20.0%	0.0%	0.0%
2020-05-29	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-01	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-02	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-03	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-04	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-05	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-08	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-09	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-10	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-11	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-12	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-15	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-16	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-17	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-18	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-19	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-22	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-23	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-24	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-25	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-26	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-29	60.0%	20.0%	20.0%	0.0%	0.0%
2020-06-30	60.0%	20.0%	20.0%	0.0%	0.0%