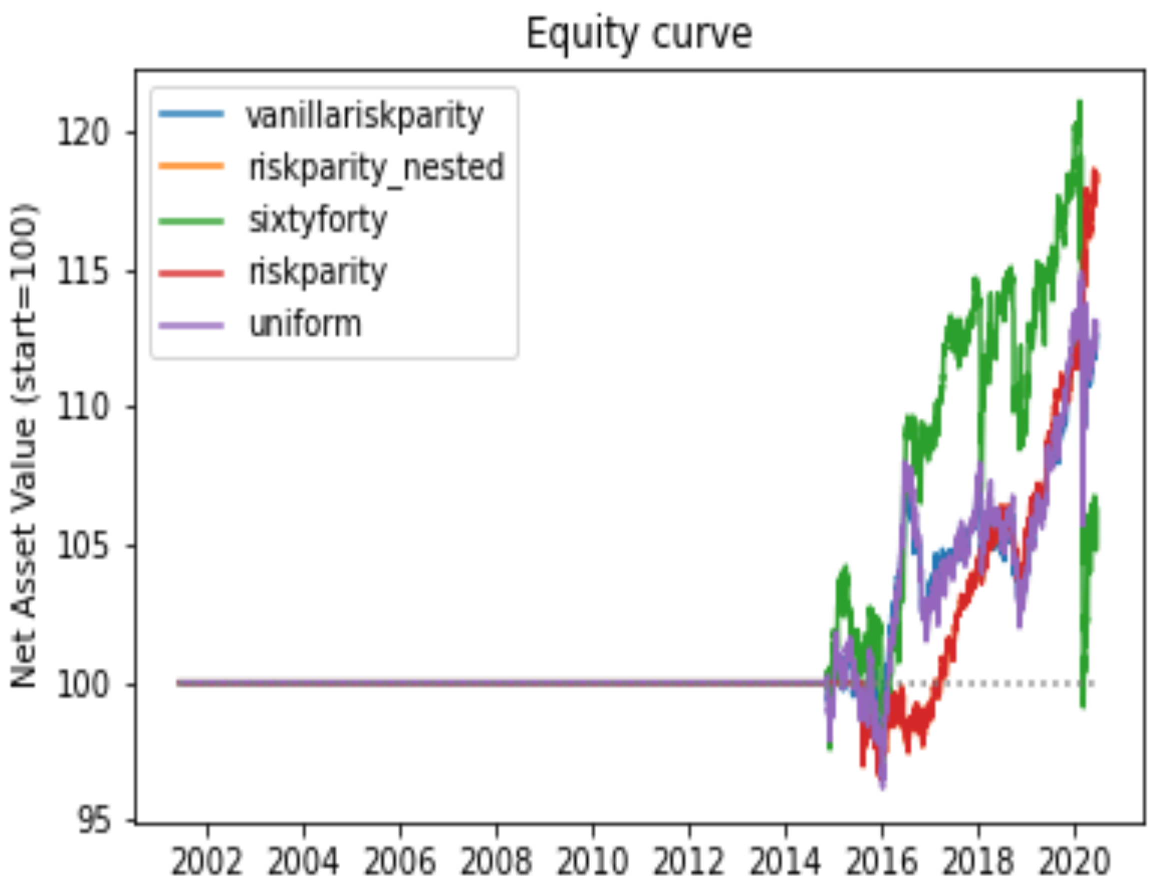
Multiple Strategies Report

Strategy	
name	['vanillariskparity', 'riskparity_nested', 'sixtyforty', 'riskparity', 'uniform']

Datafeed	
file	Aggregated_Report.pdf
start	2001-06-15
end	2020-06-30

User	
name	Fabio & Federico
test at	2020-07-14
memo	Testing - Report comparing different strategies



Performance

		vanillariskparity	riskparity_nested	sixtyforty	riskparity	uniform
backtrader	start_cash	100,000.00	100,000.00	100,000.00	100,000.00	100,000.00
	end_value	112,594.57	118,192.60	106,261.18	118,192.60	113,048.82
	total_return	0.13	0.18	0.06	0.18	0.13
	annual_return	0.01	0.01	0.00	0.01	0.01
	annual_return_asset	0.01	0.01	0.00	0.01	0.01
	max_money_drawdown	8.05	3.48	21.98	3.48	9.19
	max_pct_drawdown	0.07	0.03	0.18	0.03	0.08
	vwr	0.01	0.01	0.00	0.01	0.01
	sharpe_ratio	-0.18	-0.07	-0.14	-0.07	-0.14
pyfolio	Annual return	0.01	0.01	0.00	0.01	0.01

		vanillariskparity	riskparity_nested	sixtyforty	riskparity	uniform
	Cumulative returns	0.13	0.18	0.06	0.18	0.13
	Annual volatility	0.02	0.02	0.04	0.02	0.02
	Sharpe ratio	0.33	0.59	0.10	0.59	0.28
	Calmar ratio	0.09	0.25	0.02	0.25	0.08
	Stability	0.47	0.28	0.49	0.28	0.44
	Max drawdown	-0.07	-0.03	-0.18	-0.03	-0.08
	Omega ratio	1.13	1.24	1.04	1.24	1.10
	Sortino ratio	0.45	0.87	0.12	0.87	0.39
	Skew	-1.91	0.20	-4.34	0.20	-1.22
	Kurtosis	51.74	30.74	131.34	30.74	40.88
	Tail ratio	1.17	1.43	1.16	1.43	1.12
	Daily value at risk	-0.00	-0.00	-0.01	-0.00	-0.00

Weights

	vanillariskparity	riskparity_nested	sixtyforty	riskparity	uniform
asset_0	20.0%	7.2%	60.0%	7.2%	20.0%
asset_1	40.0%	63.9%	20.0%	63.9%	20.0%
asset_2	15.0%	12.0%	20.0%	12.0%	20.0%
asset_3	13.0%	8.9%	0.0%	8.9%	20.0%
asset_4	12.0%	7.9%	0.0%	7.9%	20.0%