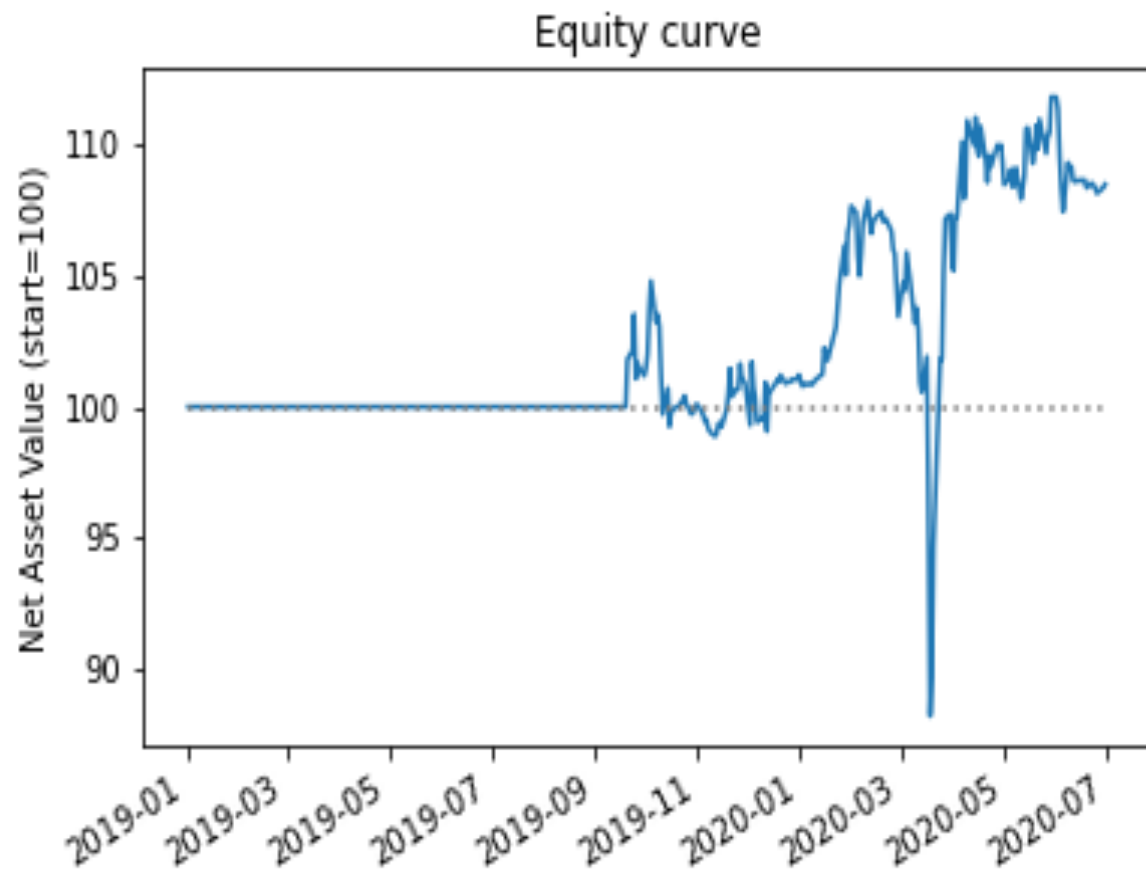


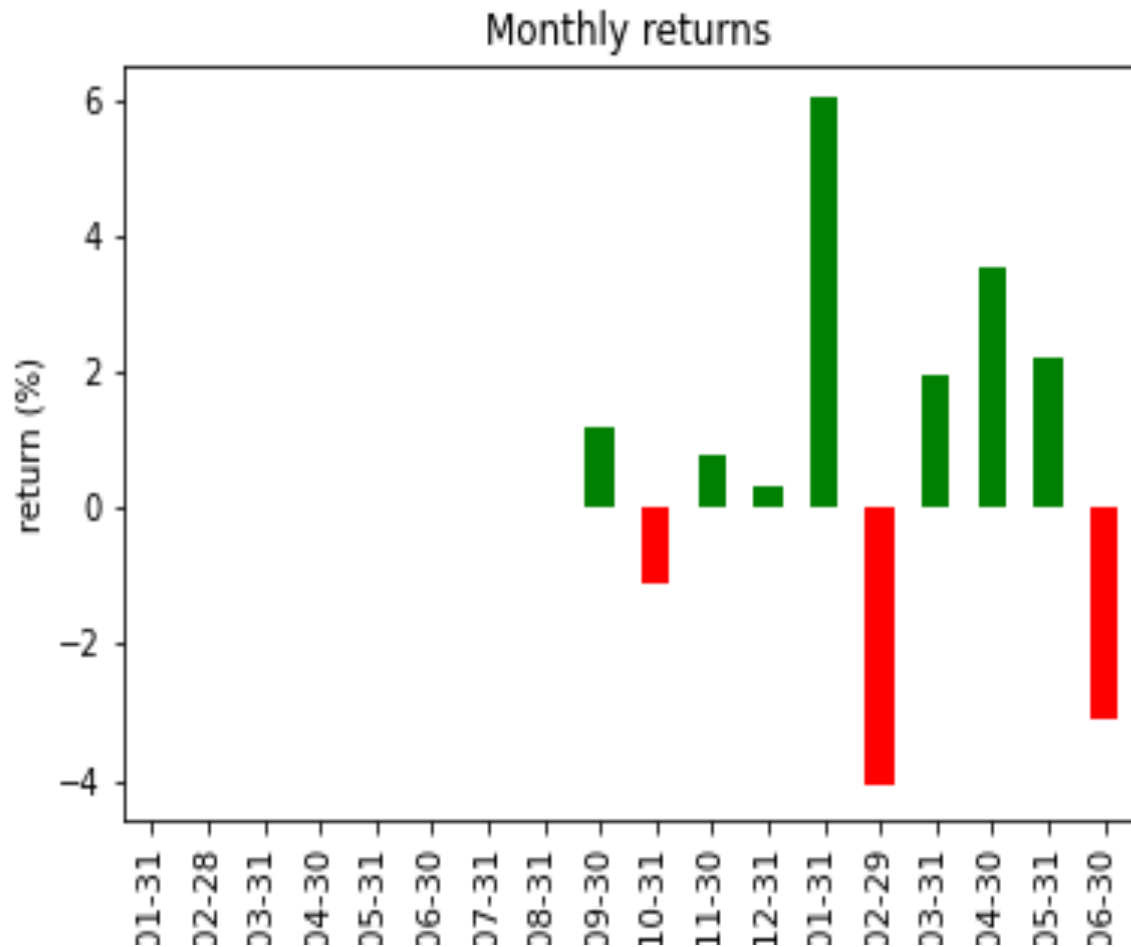
One-Strategy Backtesting Report

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

Datafeed	
file	Not given
start	2019-01-02
end	2020-06-30

User	
name	Fabio & Federico
test at	2020-07-11
memo	Testing





Strategy performance

PnL	
start capital	100000
end capital	108515
total return (assets)	8.51%
annual return (assets)	5.62%
annual return (fund)	5.61%
max. \$ drawdown	19.74
max. % drawdown	18.29%

KPI's	
Variability Weighted Return	5.53%
Sharpe Ratio	0.37

Asset weights

	asset_0	asset_1	asset_2	asset_3	asset_4
2020-05-19	13.7%	14.9%	45.0%	17.3%	9.2%
2020-05-20	13.7%	14.9%	45.0%	17.3%	9.2%
2020-05-21	13.7%	14.9%	45.0%	17.3%	9.2%
2020-05-22	13.7%	14.9%	45.0%	17.3%	9.2%
2020-05-26	13.7%	14.9%	45.0%	17.3%	9.2%
2020-05-27	13.7%	14.9%	45.0%	17.3%	9.2%
2020-05-28	13.7%	14.9%	45.0%	17.3%	9.2%
2020-05-29	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-01	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-02	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-03	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-04	13.7%	14.9%	45.0%	17.3%	9.2%

	asset 0	asset 1	asset 2	asset 3	asset 4
2020-06-05	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-08	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-09	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-10	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-11	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-12	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-15	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-16	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-17	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-18	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-19	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-22	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-23	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-24	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-25	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-26	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-29	13.7%	14.9%	45.0%	17.3%	9.2%
2020-06-30	13.7%	14.9%	45.0%	17.3%	9.2%