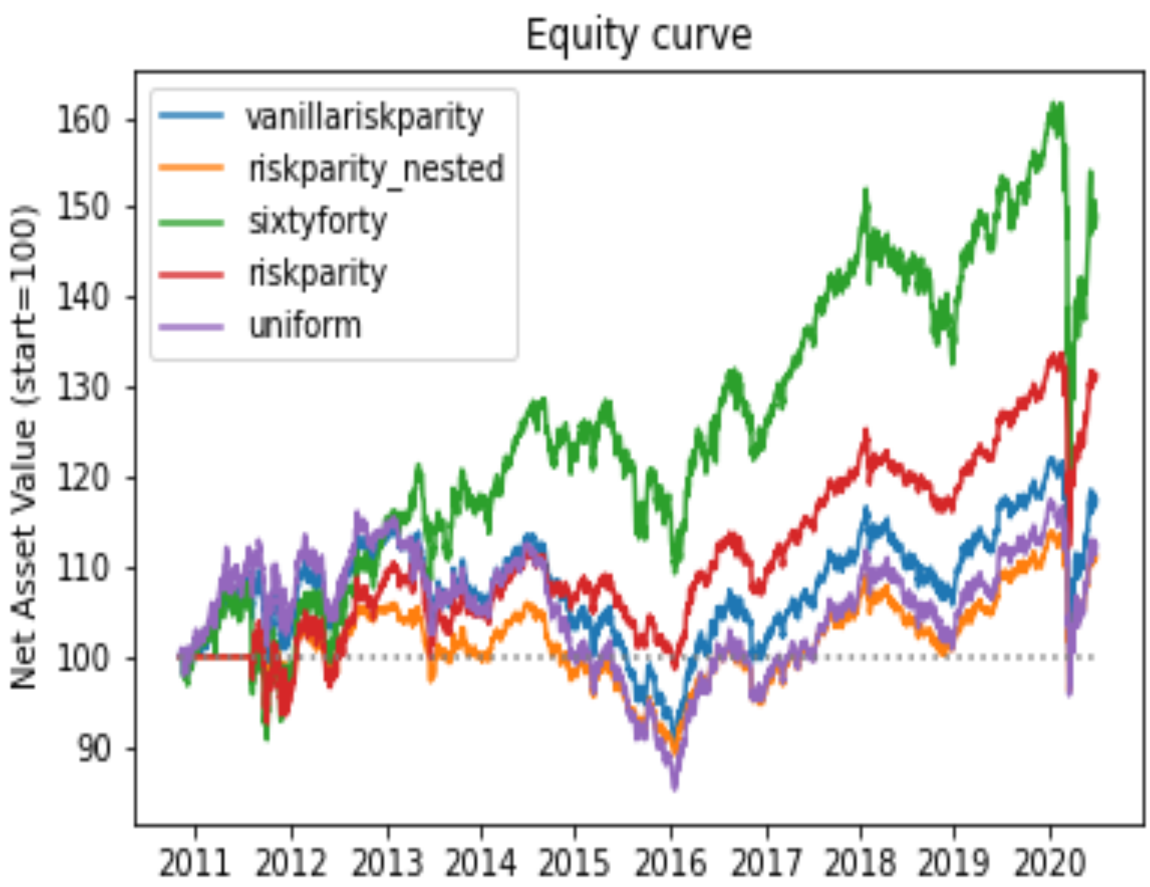
Multiple Strategies Report

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

	Datafeed
start	2010-11-01
end	2020-06-30

User	
name	Fabio & Federico
test at	2020-07-19
memo	Testing - Report comparing different strategies



Performance

	vanillariskparity	riskparity_nested	sixtyforty	riskparity	uniform
backtrader					
start_cash	100000.00	100000.00	100000.00	100000.00	100000.00
end_value	117378.33	111139.01	148991.93	131244.14	112330.89
total_return	17.4%	11.1%	49.0%	31.2%	12.3%
annual_return	0.8%	0.6%	2.1%	1.4%	0.6%
annual_return_asset	1.7%	1.1%	4.2%	2.9%	1.2%
max_money_drawdown	24.08	17.69	40.72	21.47	30.92
max_pct_drawdown	21.1%	15.8%	25.2%	16.1%	26.6%
vwr	0.8%	0.5%	1.6%	1.3%	0.6%

	vanillariskparity	riskparity_nested	sixtyforty	riskparity	uniform
sharpe_ratio	0.00	-0.08	0.17	0.11	-0.03
pyfolio					
Annual return	0.8%	0.6%	2.1%	1.4%	0.6%
Cumulative returns	17.4%	11.1%	49.0%	31.2%	12.3%
Annual volatility	5.6%	4.4%	8.3%	5.3%	6.2%
Sharpe ratio	0.18	0.15	0.29	0.30	0.13
Calmar ratio	0.04	0.04	0.08	0.09	0.02
Stability	0.47	0.12	0.77	0.66	0.16
Max drawdown	-21.1%	-15.8%	-25.2%	-16.1%	-26.6%
Omega ratio	1.05	1.04	1.08	1.09	1.03
Sortino ratio	0.24	0.20	0.39	0.41	0.18
Skew	-1.78	-1.82	-1.80	-1.51	-1.31
Kurtosis	30.68	39.33	34.70	32.81	20.69
Tail ratio	1.00	1.04	1.01	1.09	1.00
Daily value at risk	-0.7%	-0.5%	-1.0%	-0.7%	-0.8%

Notes on the performance metrics

- The pyfolio metrics are to be interpreted as net of contributions (not fund-like)

Target weights

	vanillariskparity	riskparity_nested	sixtyforty	riskparity	uniform
VTI	4.0%	1.6%	12.0%	4.1%	4.0%
VEU	4.0%	1.5%	12.0%	3.7%	4.0%
VWO	4.0%	1.4%	12.0%	3.5%	4.0%
VNQ	4.0%	1.1%	12.0%	2.7%	4.0%
VNQI	4.0%	1.5%	12.0%	3.2%	4.0%
BND	20.0%	37.8%	10.0%	38.6%	10.0%
EMLC	20.0%	8.6%	10.0%	5.9%	10.0%
BWX	15.0%	26.4%	20.0%	23.1%	20.0%
DBC	13.0%	8.0%	0.0%	5.0%	20.0%
IAU	12.0%	12.0%	0.0%	10.1%	20.0%

Effective weights

	vanillariskparity	riskparity_nested	sixtyforty	riskparity	uniform
VTI	3.9%	1.5%	12.0%	3.9%	3.9%
VEU	3.9%	1.5%	12.0%	3.6%	3.9%
VWO	3.9%	1.4%	12.1%	3.5%	3.9%
VNQ	3.8%	1.0%	11.6%	2.6%	3.8%
VNQI	3.8%	1.4%	11.6%	3.1%	3.8%
BND	20.1%	37.7%	10.2%	38.6%	10.0%
EMLC	19.3%	8.3%	9.8%	5.7%	9.6%
BWX	15.1%	26.5%	20.5%	23.2%	20.0%
DBC	13.3%	8.1%	0.0%	5.1%	20.3%
IAU	12.5%	12.4%	0.0%	10.5%	20.7%