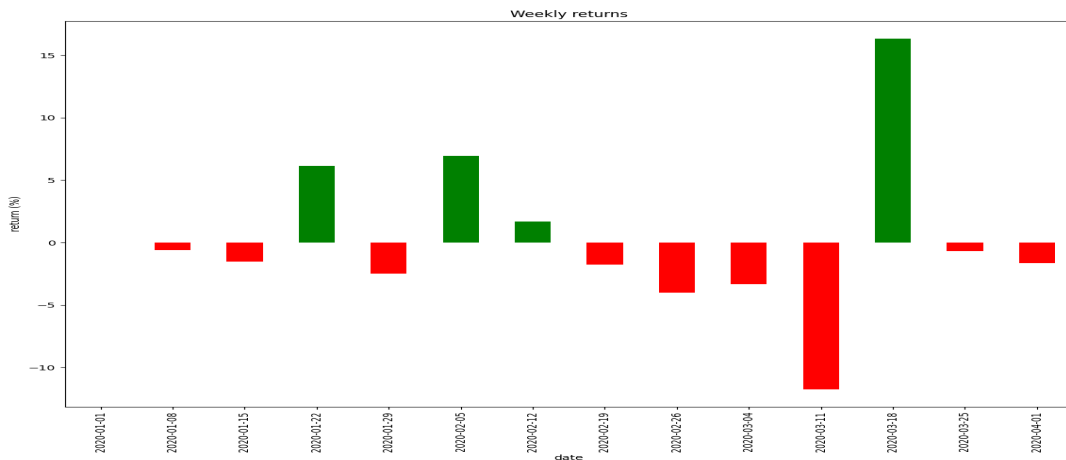
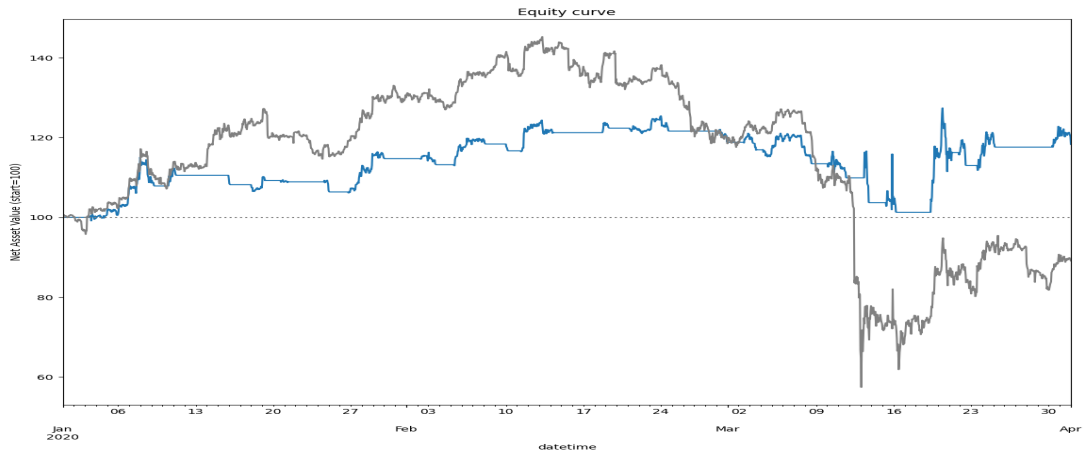


## Canaries Backtesting Report

| Strategy |     |
|----------|-----|
| name     | FWR |

| Datafeed |                     |
|----------|---------------------|
| file     | BTC_USDT_1h.csv     |
| start    | 2020-01-01 00:00:00 |
| end      | 2020-04-01 00:00:00 |

| User    |                     |
|---------|---------------------|
| name    | Bowen               |
| test at | 2020-05-18 17:16:54 |
| memo    | No comments         |



## Strategy performance

| PnL               |           |
|-------------------|-----------|
| start capital     | 100000    |
| total net profit  | 21174.17  |
| \$ winning trades | 53931.73  |
| \$ lost trades    | -32757.56 |
| profit factor     | 1.64      |
| total return      | 21.17%    |
| annual return     | 116.16%   |
| max. \$ drawdown  | 24175.46  |
| max. % drawdown   | 19.27%    |

| Trades             |          |
|--------------------|----------|
| number of trades   | 25       |
| %winning           | 41.66%   |
| %losing            | 58.33%   |
| avg \$ winning     | 5393.17  |
| avg \$ losing      | -2339.83 |
| best winning trade | 14974.09 |
| worst losing trade | -6212.76 |

| KPI's        |      |
|--------------|------|
| sharpe ratio | 0.7  |
| SQN score    | 0.91 |
| SQN human    | Poor |