Canaries Backtesting Report

Strategy	
name	IchimokuStrat

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 17:17:36
memo	No comments

Equity curve

Weekly returns
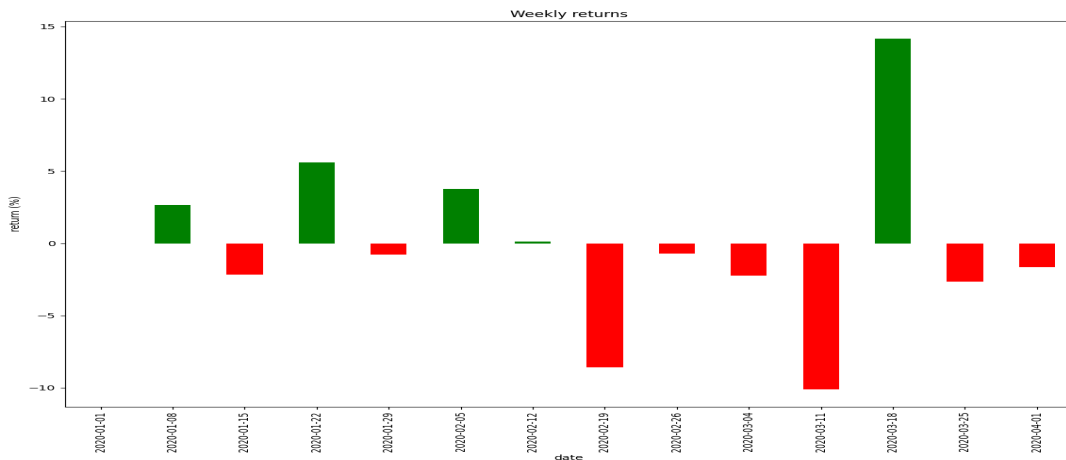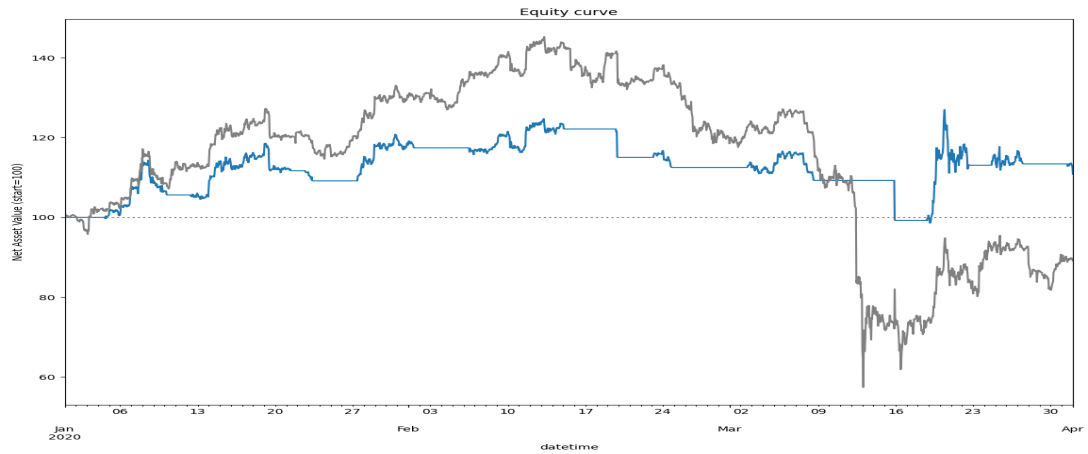
Strategy performance

PnL	
start capital	100000
total net profit	13394.74
$ winning trades	38824.62
$ lost trades	-25429.88
profit factor	1.52
total return	13.39%
annual return	65.62%
max. $ drawdown	26157.06
max. % drawdown	20.97%

Trades	
number of trades	12
%winning	54.54%
%losing	45.45%
avg $ winning	6470.77
avg $ losing	-5085.98
best winning trade	13820.27
worst losing trade	-10027.6

KPI's	
sharpe ratio	0.32
SQN score	0.59
SQN human	Poor