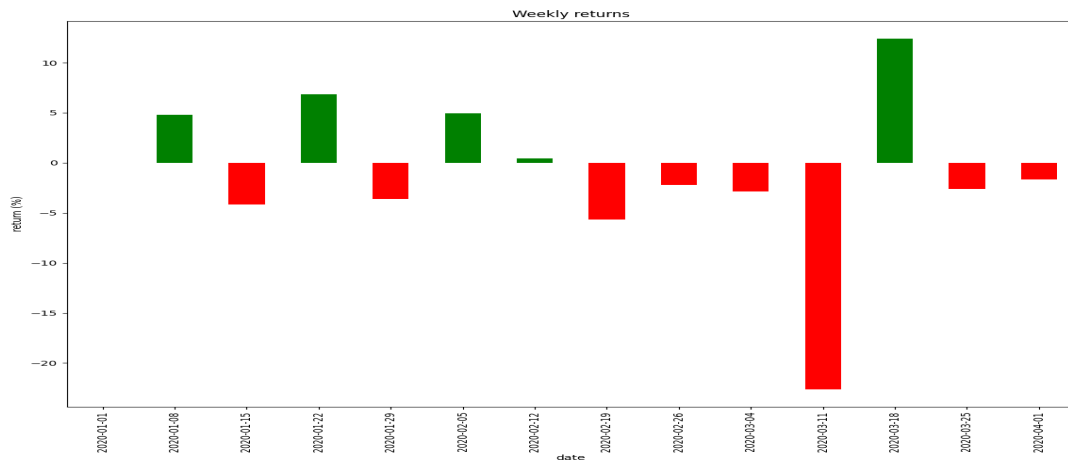
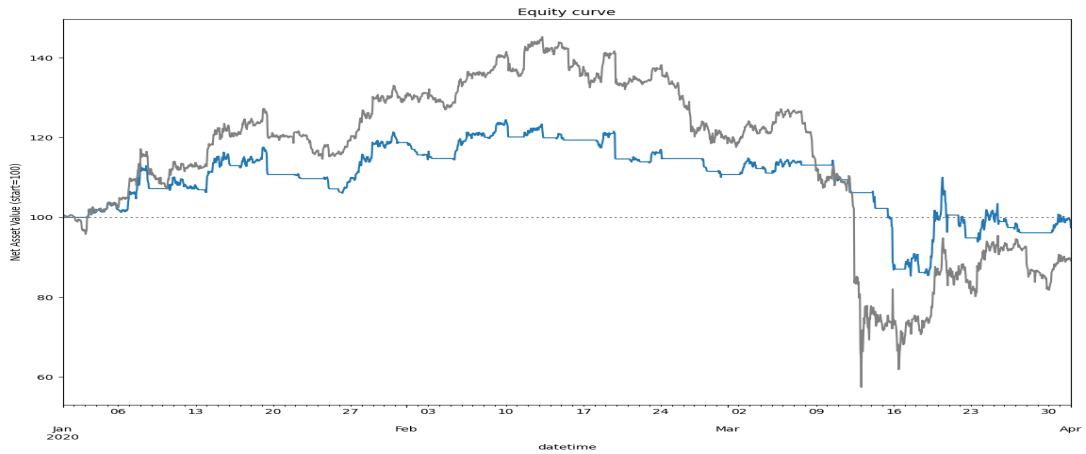


Canaries Backtesting Report

Strategy	
name	EMACross

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	2020-05-15 15:45:32
memo	No comments



Strategy performance

PnL	
start capital	100000
total net profit	-3869.65
\$ winning trades	54844.23
\$ lost trades	-58713.89
profit factor	0.93
total return	-3.87%
annual return	-14.65%
max. \$ drawdown	39191.28
max. % drawdown	31.48%

Trades	
number of trades	45
%winning	27.27%
%losing	72.72%
avg \$ winning	4570.35
avg \$ losing	-1834.81
best winning trade	14396.31
worst losing trade	-10491.8

KPI's	
sharpe ratio	-0.02
SQN score	-0.15
SQN human	Poor