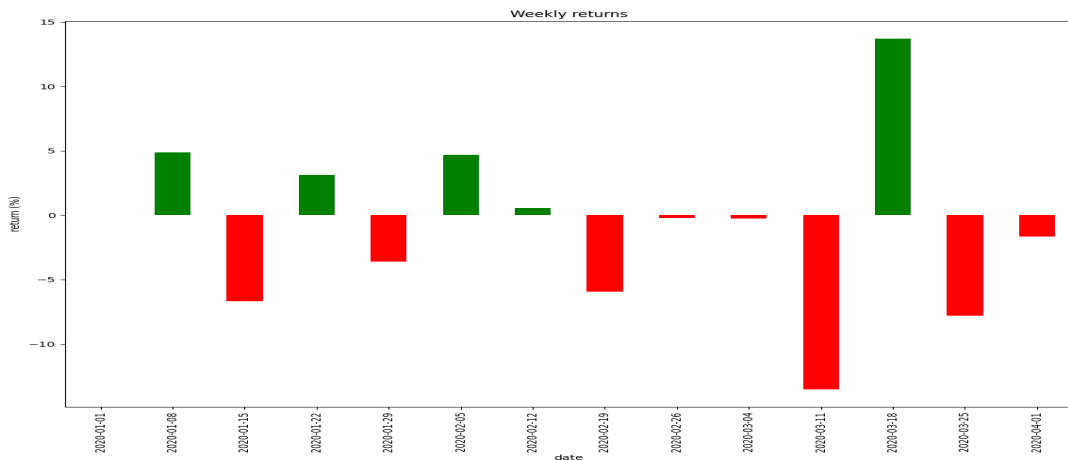
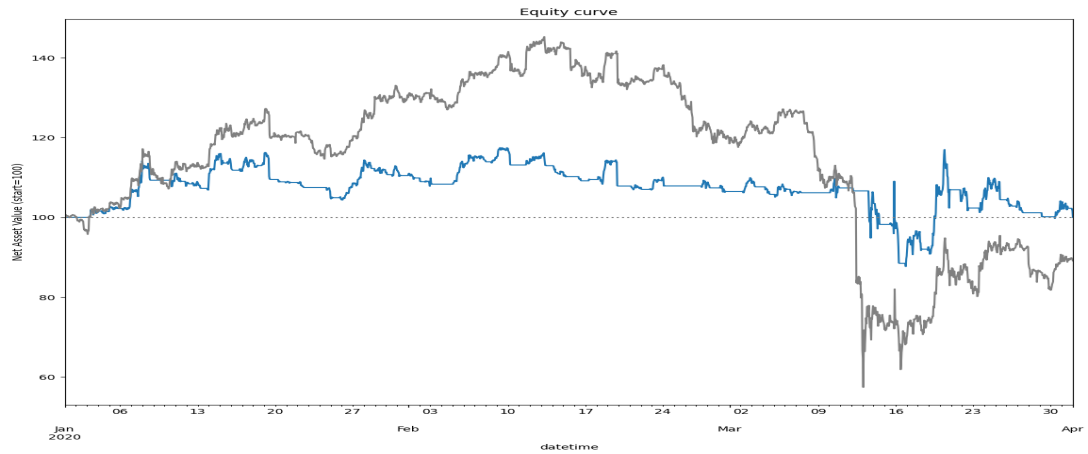


Canaries Backtesting Report

| Strategy | |
|----------|----------|
| name | SMACross |

| 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 14:18:37 |
| memo | No comments |



Strategy performance

| PnL | | Trades | | KPI's | |
|-------------------|-----------|--------------------|----------|--------------|------|
| start capital | 100000 | number of trades | 61 | sharpe ratio | 0.01 |
| total net profit | 2275.12 | %winning | 31.66% | SQN score | 0.08 |
| \$ winning trades | 72178.89 | %losing | 68.33% | SQN human | Poor |
| \$ lost trades | -69903.77 | avg \$ winning | 3798.88 | | |
| profit factor | 1.03 | avg \$ losing | -1704.97 | | |
| total return | 2.27% | best winning trade | 14881.46 | | |
| annual return | 9.44% | worst losing trade | -9751.49 | | |
| max. \$ drawdown | 29769.58 | | | | |
| max. % drawdown | 25.34% | | | | |