Canaries Backtesting Report

Strategy	
name	CrossOver
fast	50
slow	200
order_pct	0.95
market	BTC/USD

Datafeed	
file	btc_usd.csv
start	2017-09-01 00:00:00
end	2018-04-21 10:00:00

User	
name	Kchen
test at	2021-03-02 16:12:41
memo	a.k.a. Golden Cross

Equity curve

Weekly returns
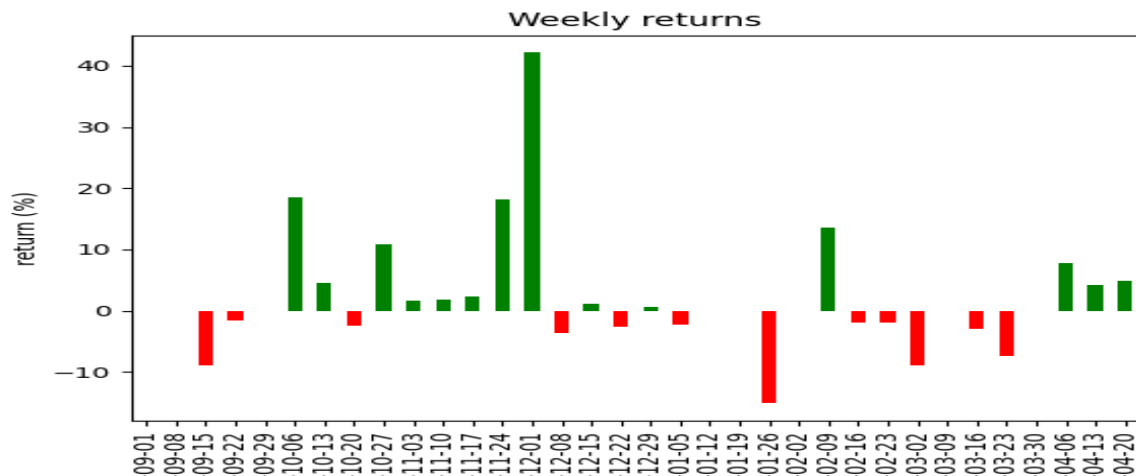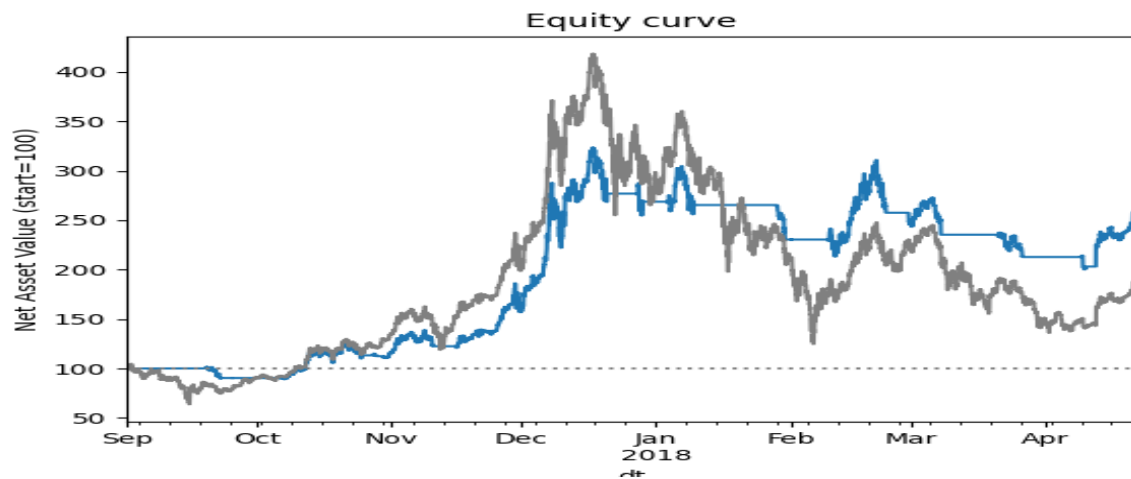
Strategy performance

PnL	
start capital	100
total net profit	152.79
$ winning trades	264.09
$ lost trades	-111.3
profit factor	2.37
total return	152.79%
annual return	330.63%
max. $ drawdown	123.41
max. % drawdown	38.14%

Trades	
number of trades	13
%winning	38.46%
%losing	61.53%
avg $ winning	52.81
avg $ losing	-13.92
best winning trade	154.31
worst losing trade	-34.91

KPI's	
sharpe ratio	0.57
SQN score	0.9
SQN human	Poor