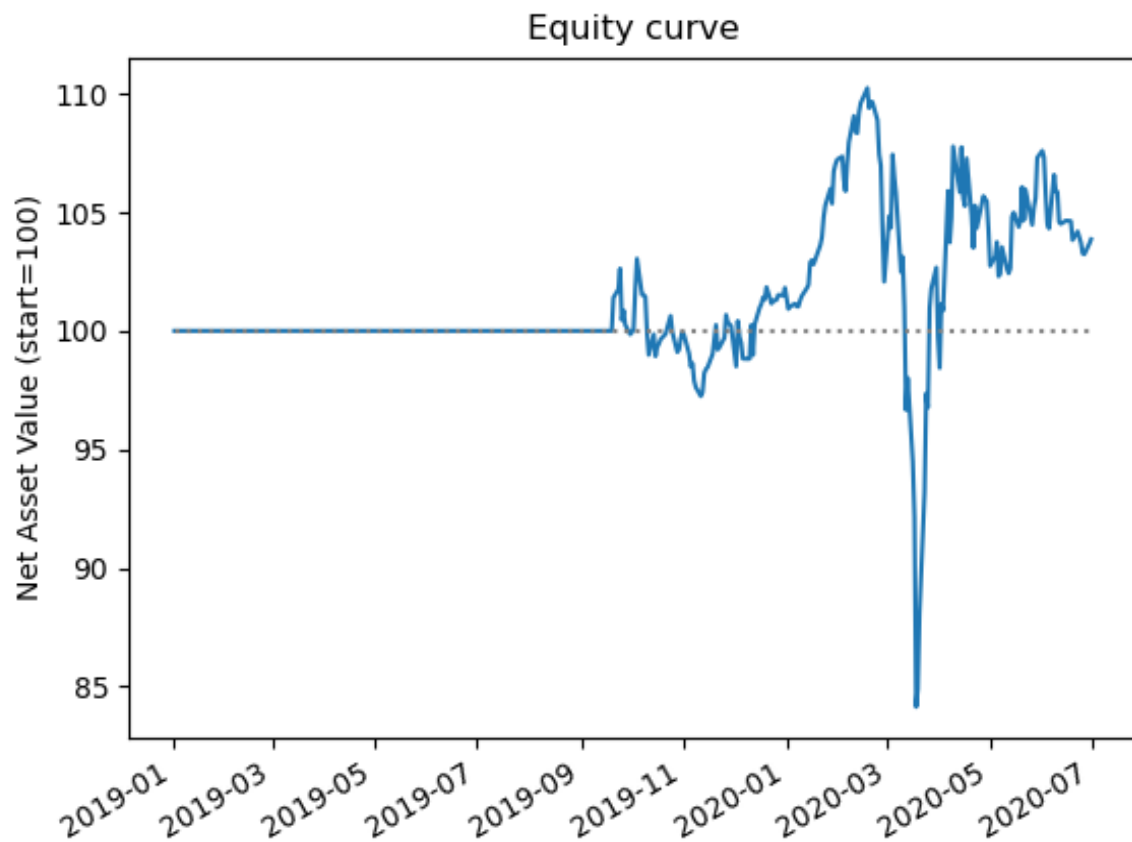


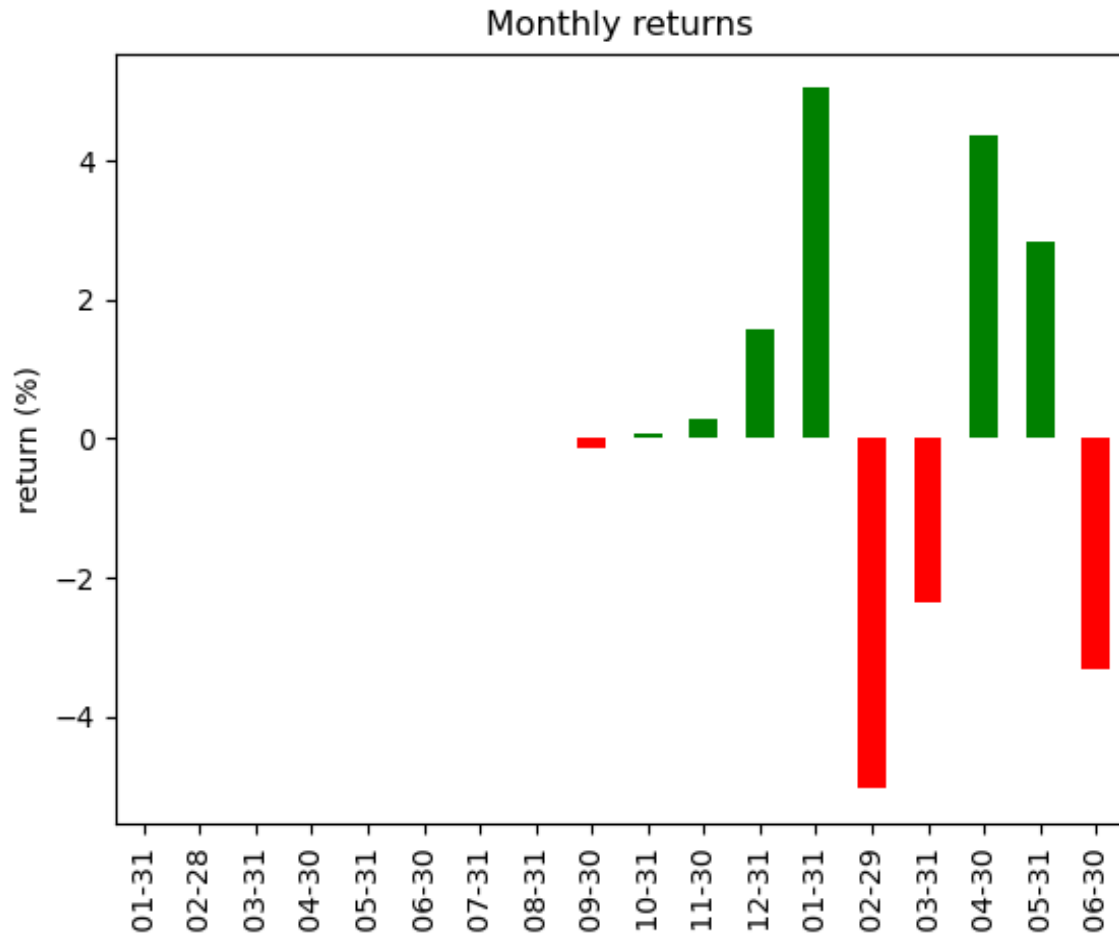
Canaries Backtesting Report

Strategy	
name	uniform
n_assets	6
monthly_cash	0.0
shareclass	['equity', 'equity', 'gold', 'bond_it', 'bond_lt', 'commodity']

Datafeed	
file	Not given
start	2019-01-02 00:00:00
end	2020-06-30 00:00:00

User	
name	Fabio & Federico
test at	2020-07-11 03:46:11
memo	Testing





Strategy performance

PnL	
start capital	100000
end capital	103861
total return (assets)	3.86%
annual return (assets)	2.57%
annual return (fund)	2.56%
max. \$ drawdown	26.1
max. % drawdown	23.67%

KPI's	
Variability Weighted Return	2.55%
Sharpe Ratio	0.17

Asset weights

	asset_0	asset_1	asset_2	asset_3	asset_4	asset_5
2020-05-19	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-05-20	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-05-21	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-05-22	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-05-26	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-05-27	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-05-28	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-05-29	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-01	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-02	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-03	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-04	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%

	asset 0	asset 1	asset 2	asset 3	asset 4	asset 5
2020-06-05	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-08	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-09	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-10	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-11	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-12	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-15	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-16	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-17	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-18	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-19	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-22	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-23	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-24	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-25	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-26	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-29	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%
2020-06-30	10.0%	10.0%	20.0%	20.0%	20.0%	20.0%