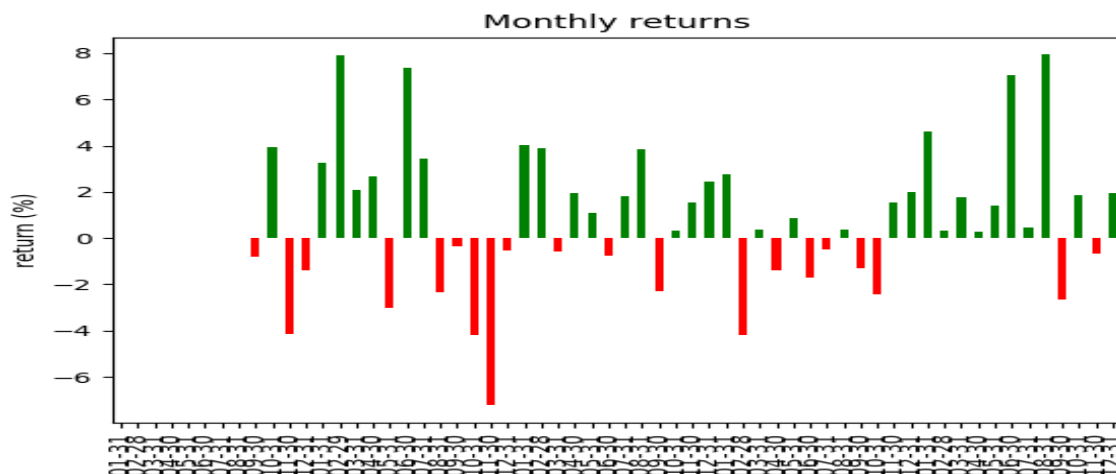
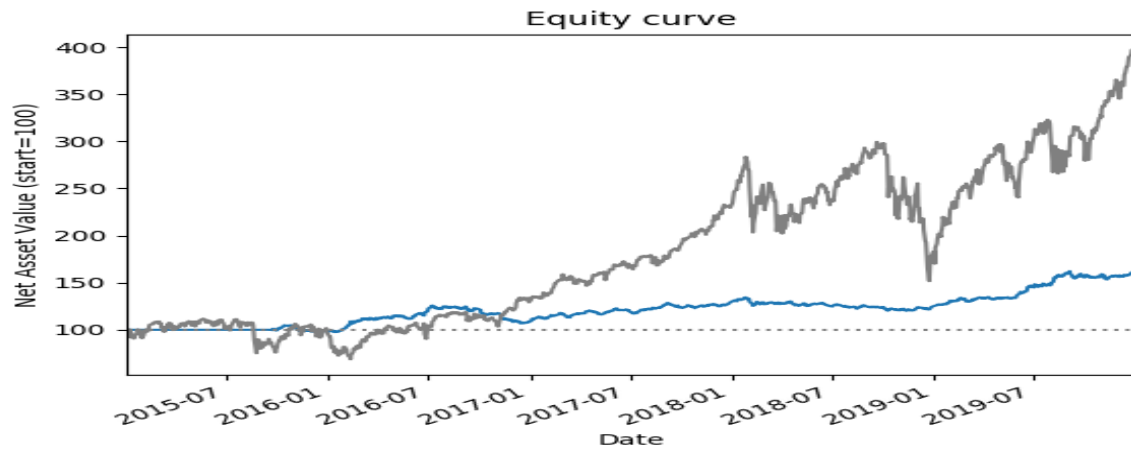


Canaries Backtesting Report

Strategy	
name	vanillarisparity
n_assets	3

Datafeed	
file	Not given
start	2015-01-02 00:00:00
end	2019-12-31 00:00:00

User	
name	Happy Canary
test at	2020-07-07 22:26:51
memo	No comments



Strategy performance

PnL	
start capital	100000
end capital	160623.74
total return (assets)	1.6%
annual return (assets)	0.08%
annual return (fund)	9.95%
max. \$ drawdown	19.03
max. % drawdown	15.13%

KPI's	
Variability	7.01
Weighted Return	0.97
sharpe ratio	0.0
SQN score	Poor
SQN human	