Canaries Backtesting Report

Strategy		Datafeed		User	
name	vanillariskparity	**file**	Not given	**name**	Happy Canary
weights	[0.2, 0.2, 0.2, 0.2, 0.2]	**start**	2017-06-01 00:00:00	**test at**	2020-07-09 00:05:42
		end	2019-12-31 00:00:00	**memo**	No comments
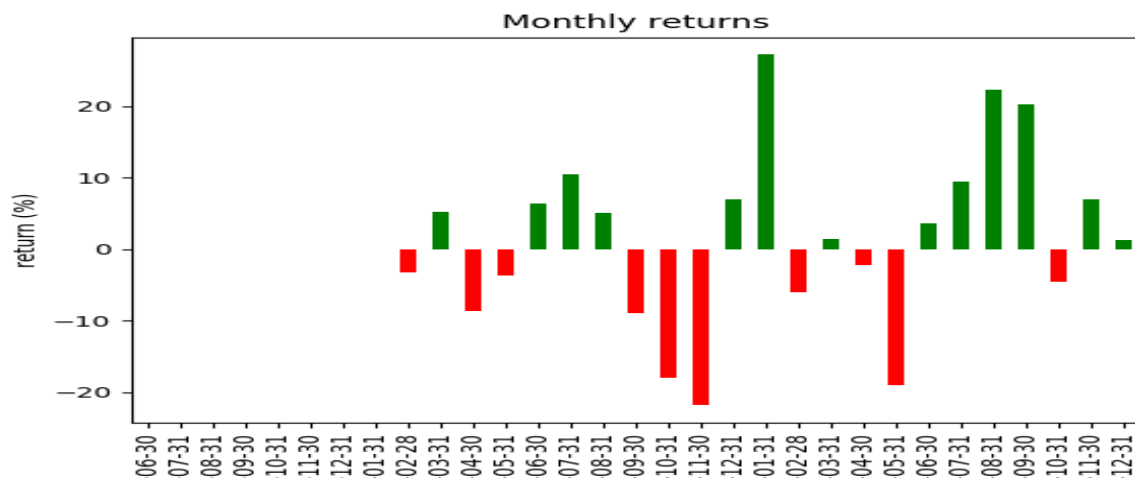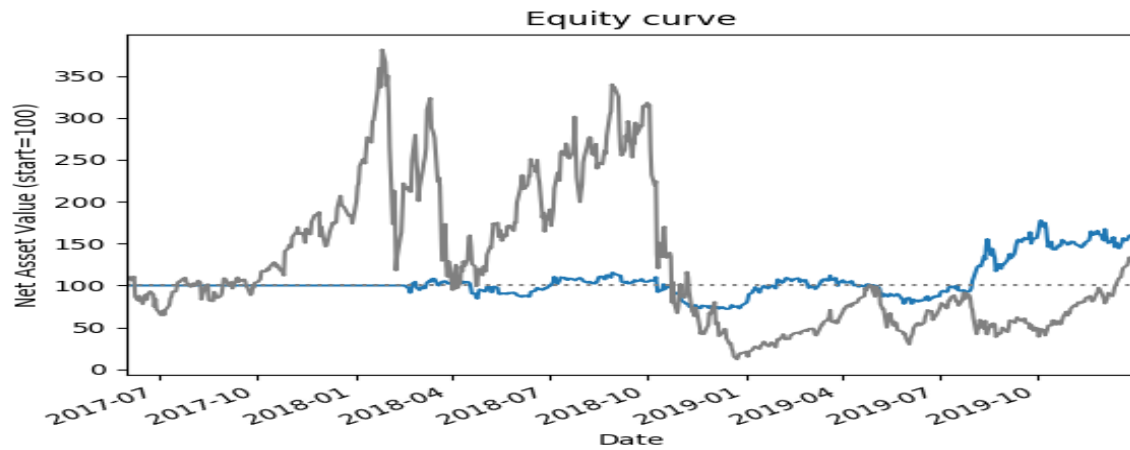
Strategy performance

PnL		KPI's	
start capital	100000	**Variability Weighted Return**	14.25
end capital	162836.69	**sharpe ratio**	0.63
total return (assets)	1.62%	**SQN score**	0.74
annual return (assets)	0.16%	**SQN human**	Poor
annual return (fund)	20.77%		
max. $ drawdown	43.18		
max. % drawdown	37.47%		