Canaries Backtesting Report

Strategy		Datafeed		User	
name	uniform	file	Not given	name	Happy Canary
weights	[0.2, 0.2, 0.2, 0.2, 0.2]	start	2015-01-02 00:00:00	test at	2020-07-08 23:58:40
		end	2019-12-31 00:00:00	memo	No comments

Equity curve

Monthly returns
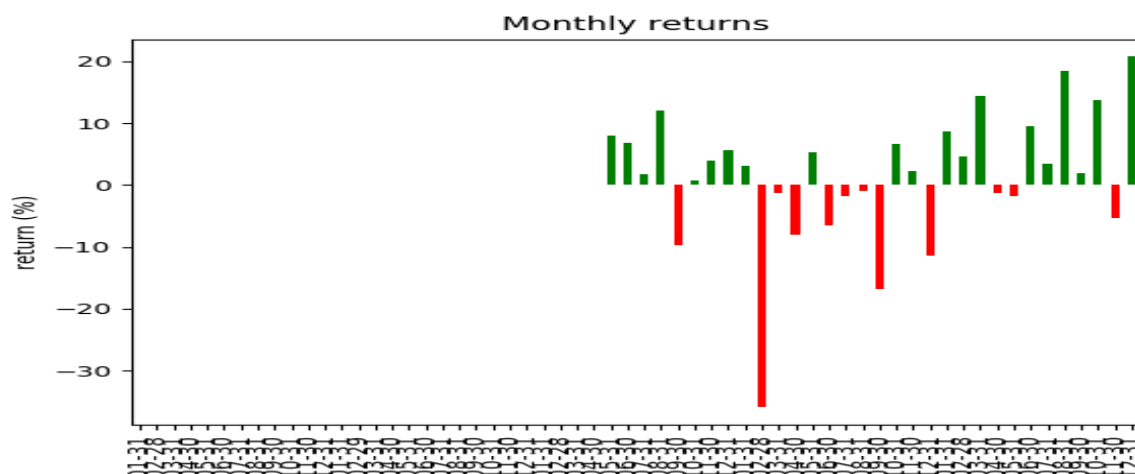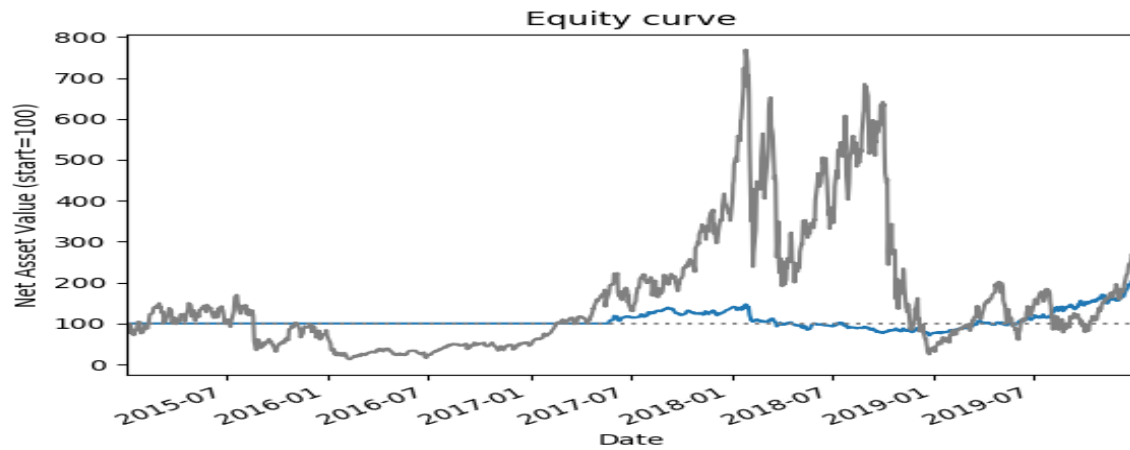
Strategy performance

PnL		KPI's	
start capital	100000	Variability Weighted Return	7.22
end capital	199194.05	sharpe ratio	0.62
total return (assets)	1.99%	SQN score	1.12
annual return (assets)	0.11%	SQN human	Poor
annual return (fund)	14.8%		
max. $ drawdown	76.55		
max. % drawdown	52.1%		