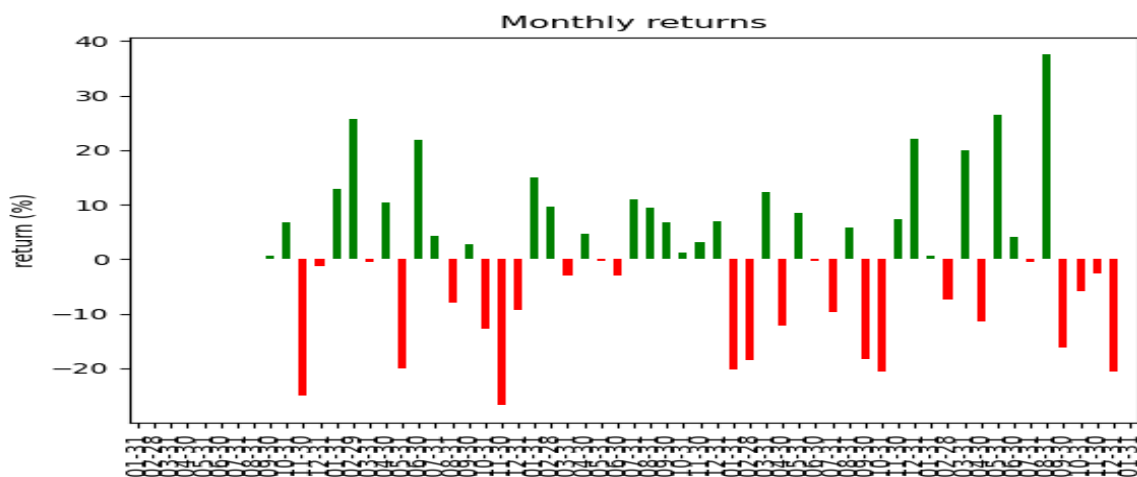
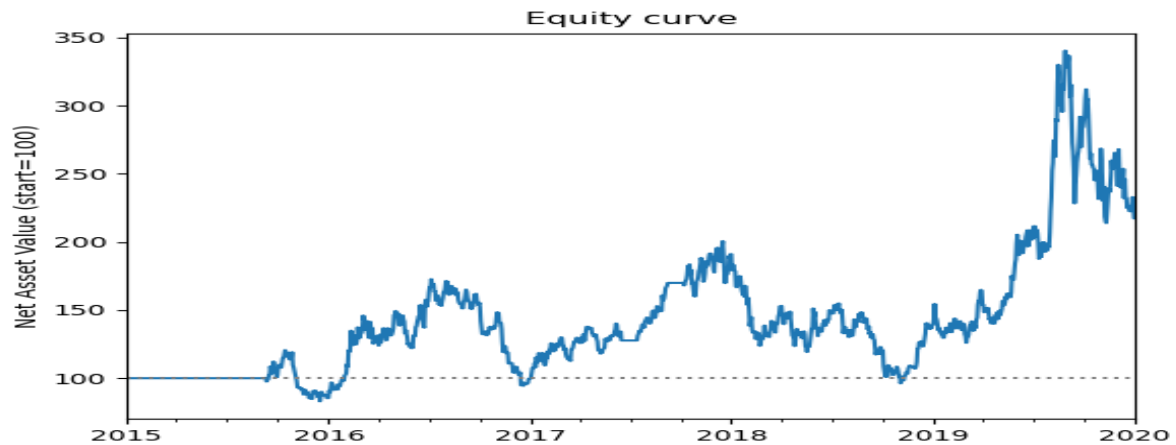


Canaries Backtesting Report

Strategy	
name	rotationstrat
n_assets	5
monthly_cash	10000.0
shareclass	['gold', 'commodity', 'equity', 'bond_it', 'bond_it', 'non-tradable', 'non-tradable', 'non-tradable']

Datafeed	
file	Not given
start	2015-01-01 00:00:00
end	2020-01-01 00:00:00

User	
name	Fabio & Federico
test at	2020-07-09 02:21:05
memo	Testing



Strategy performance

PnL	
start capital	100000
end capital	217291.24
total return (assets)	217.29%
annual return (assets)	25.98%
annual return (fund)	16.16%
max. \$ drawdown	126.53
max. % drawdown	52.03%

KPI's	
Variability Weighted Return	6.32
sharpe ratio	0.53