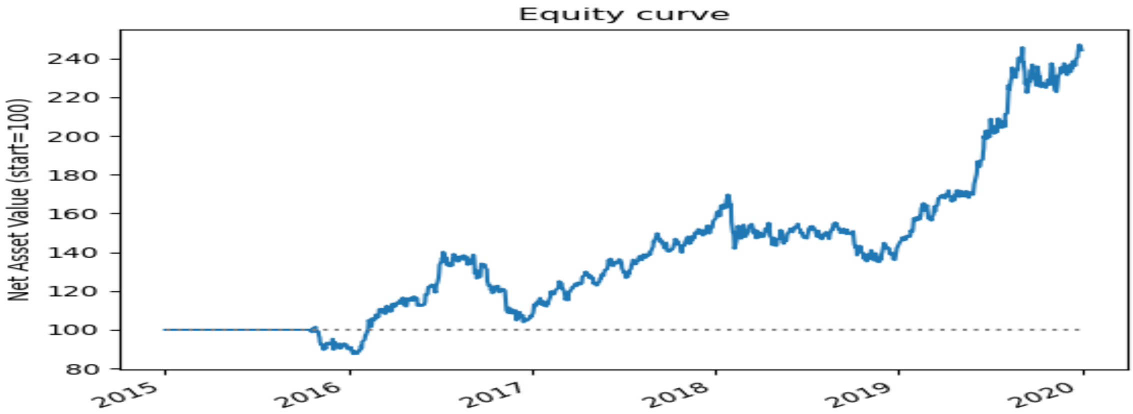
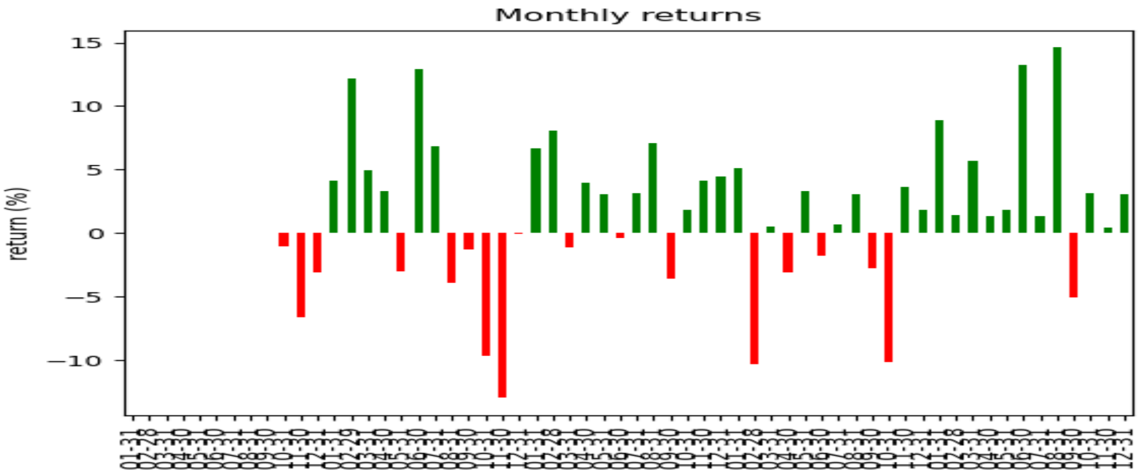
# Canaries Backtesting Report

| Strategy | |
|---|---|
| **name** | customweights |
| **n_assets** | 3 |
| **monthly_cash** | 10000.0 |
| **assetweights** | [0.35, 0.35, 0.3] |
| **shareclass** | ['equity', 'bond', 'commodity', 'non-tradable', 'non-tradable', 'non-tradable'] |

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

| User | |
|---|---|
| **name** | Fabio & Federico |
| **test at** | 2020-07-09 01:15:56 |
| **memo** | Testing |




# Strategy performance

PnL

| | |
|---|---|
| **start capital** | 100000 |
| **end capital** | 244081.18 |
| **total return (assets)** | 244.08% |
| **annual return (assets)** | 28.07% |
| **annual return (fund)** | 19.55% |
| **max. $ drawdown** | 36.26 |
| **max. % drawdown** | 25.86% |

KPI's

| | |
|---|---|
| **Variability Weighted Return** | 5.54 |
| **sharpe ratio** | 1.04 |