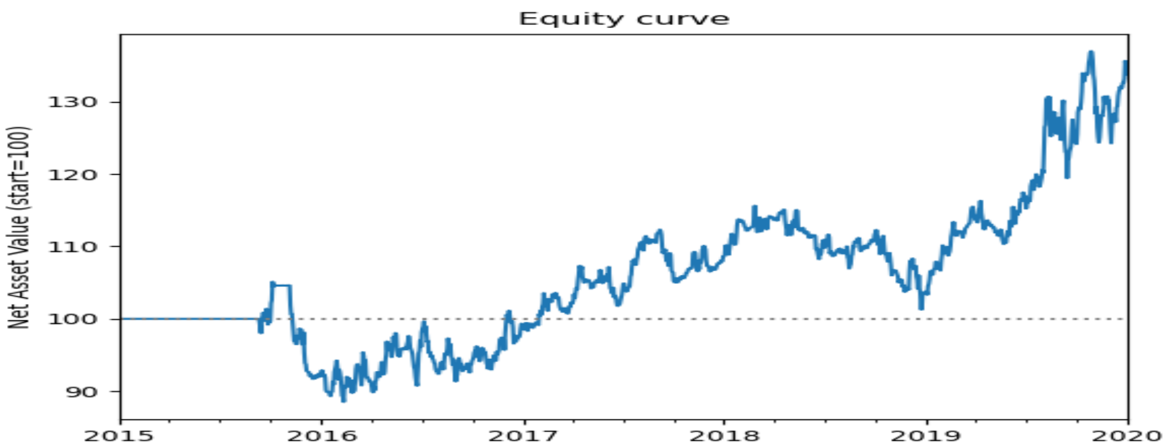
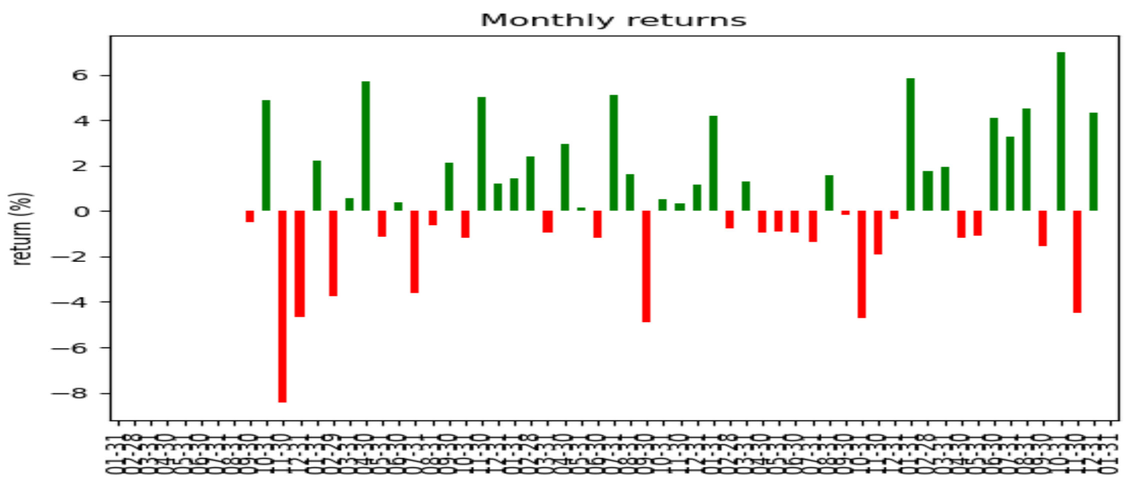
Canaries Backtesting Report

Strategy	
name	customweights
n_assets	5
monthly_cash	10000.0
assetweights	[0.2, 0.3, 0.1, 0.1, 0.3]
shareclass	['gold', 'commodity', 'equity', 'bond_lt', 'bond_it']

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 12:02:48
memo	Testing





Strategy performance

PnL

start capital	100000
end capital	133682.52
total return (assets)	133.68%
annual return (assets)	18.5%
annual return (fund)	5.76%
max. $ drawdown	16.56
max. % drawdown	15.76%

KPI's

Variability Weighted Return	5.0
sharpe ratio	0.45