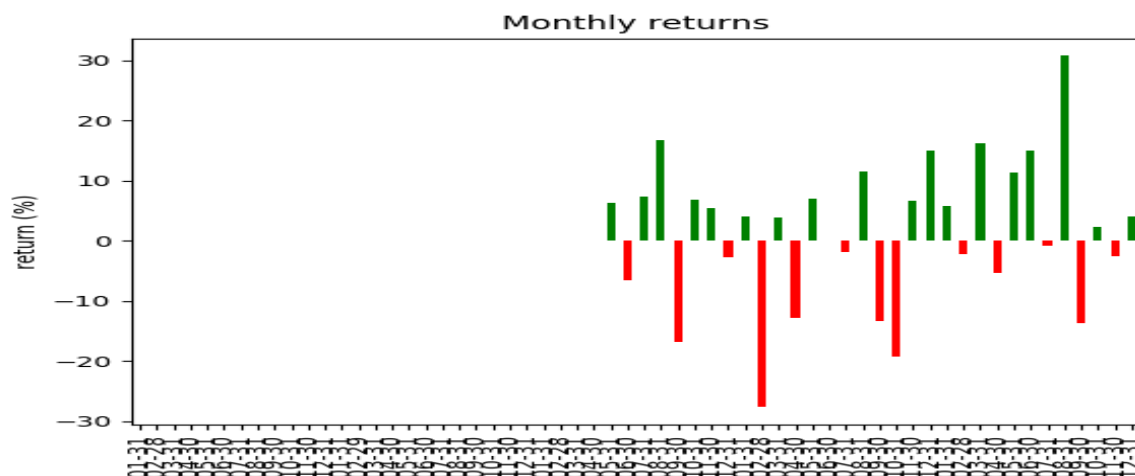
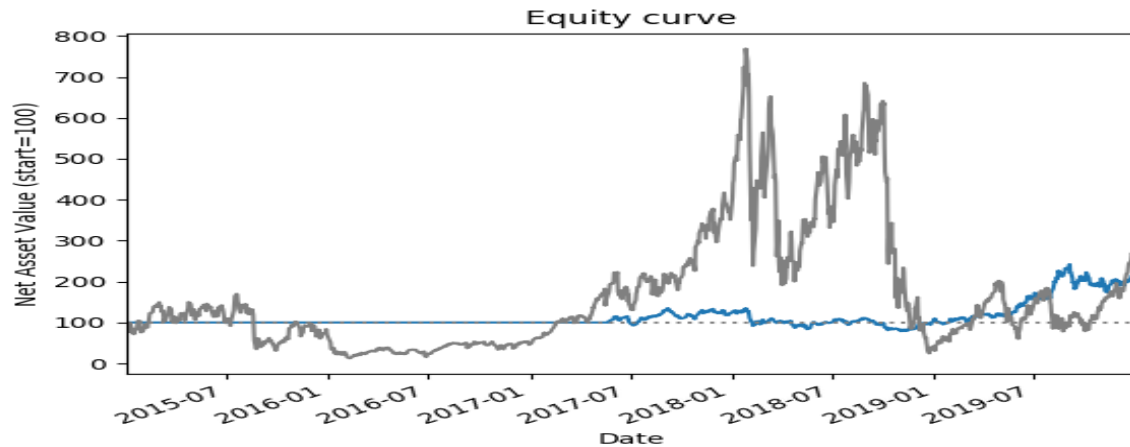


Canaries Backtesting Report

Strategy	
name	vanillariskparity
weights	[0.18, 0.18, 0.37, 0.11, 0.16]

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

User	
name	Happy Canary
test at	2020-07-08 23:40:00
memo	No comments



Strategy performance

PnL	
start capital	100000
end capital	210418.59
total return (assets)	2.1%
annual return (assets)	0.11%
annual return (fund)	16.06%
max. \$ drawdown	69.26
max. % drawdown	41.83%

KPI's	
Variability	6.93
Weighted Return	0.6
sharpe ratio	0.0
SQL score	Poor
SQL human	