

Canaries Backtesting Report

Strategy	
name	uniform
n_assets	1
monthly_cash	0

Datafeed	
file	btc_usd.csv
start	1927-12-30 00:00:00
end	2020-06-05 00:00:00

User	
name	Trading John
test at	2020-07-07 19:33:39
memo	a.k.a. Golden Cross

Equity Curve

Return Curve

Strategy performance

PnL	
start capital	100000
end capital	15078544.37
total return (assets)	150.78%
annual return (assets)	0.01%
annual return (fund)	5.59%
max. \$ drawdown	5423.24
max. % drawdown	86.18%

KPI's	
Variability Weighted Return	-2.87
sharpe ratio	0.32
SQN score	0.0
SQN human	Poor