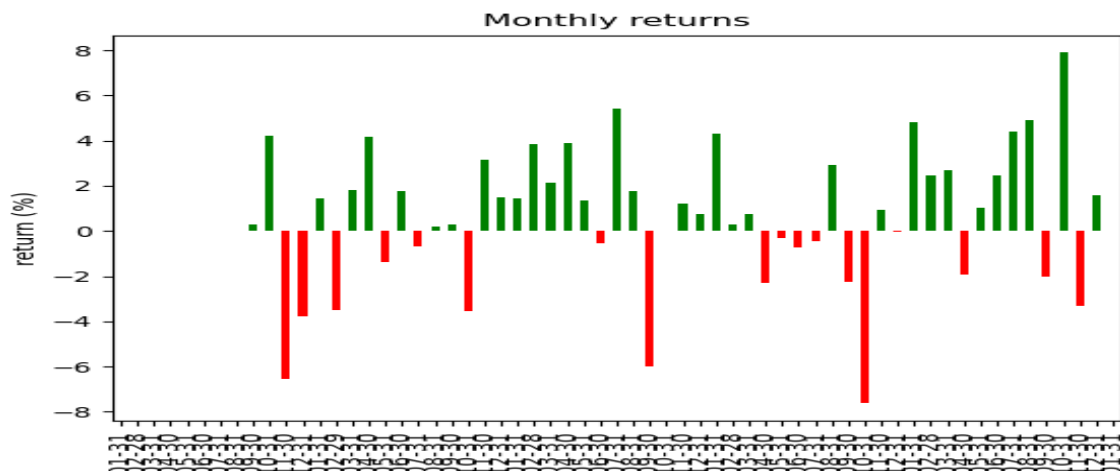
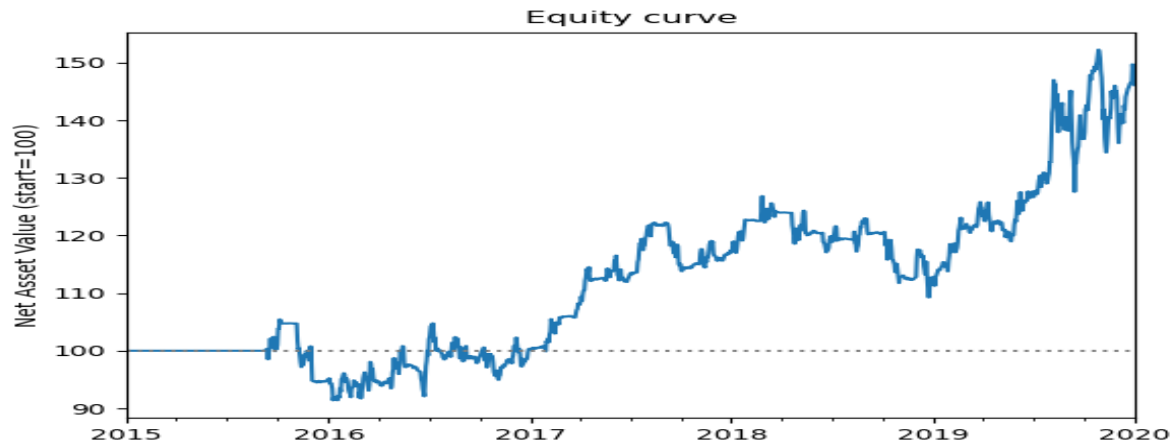


Canaries Backtesting Report

Strategy	
name	uniform
n_assets	5
monthly_cash	10000.0
shareclass	['gold', 'commodity', 'equity', 'bond_it', '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 11:41:40
memo	Testing



Strategy performance

PnL	
start capital	100000
end capital	146095.75
total return (assets)	146.09%
annual return (assets)	19.73%
annual return (fund)	7.59%
max. \$ drawdown	19.41
max. % drawdown	13.85%

KPI's	
Variability Weighted Return	6.02
sharpe ratio	0.54