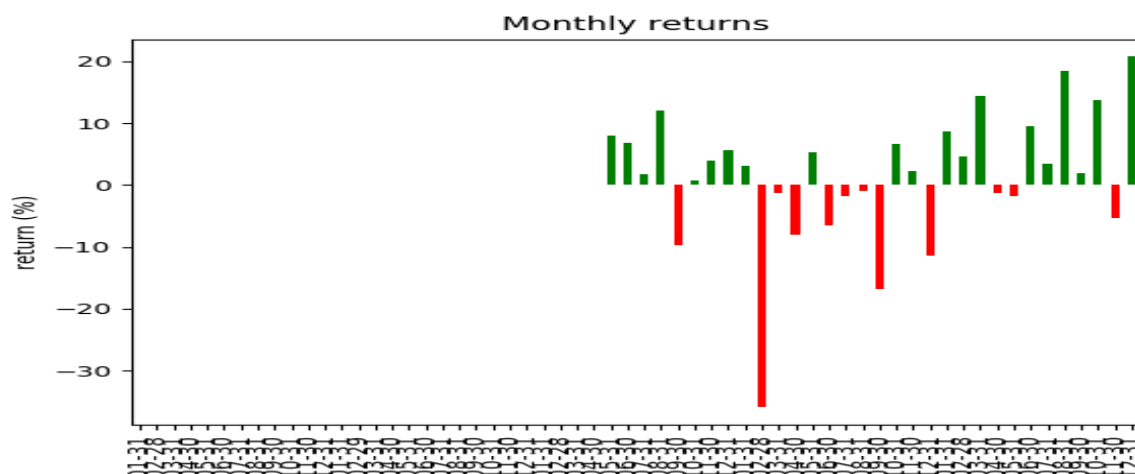
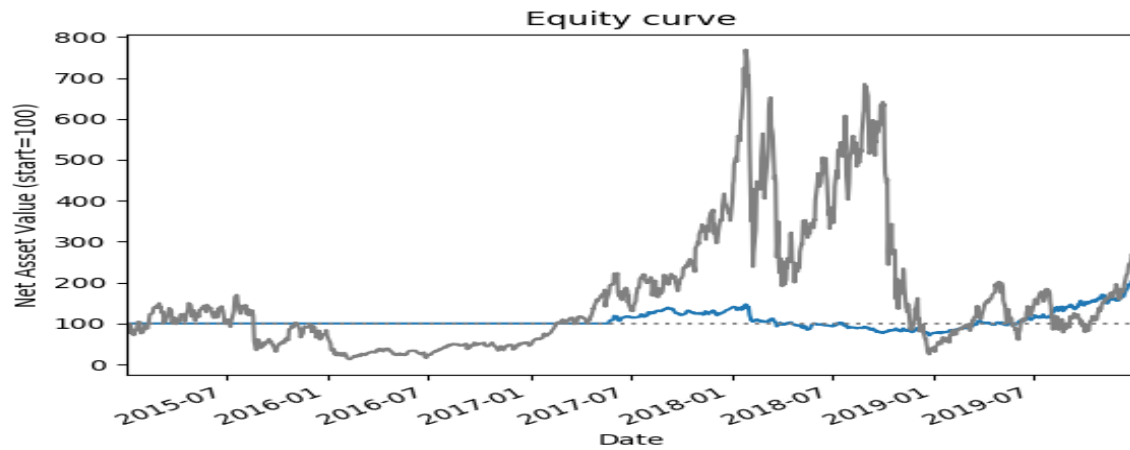


Canaries Backtesting Report

Strategy	
name	vanillarisparity
weights	[0.2, 0.2, 0.2, 0.2, 0.2]

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

User	
name	Happy Canary
test at	2020-07-09 00:04:35
memo	No comments



Strategy performance

PnL	
start capital	100000
end capital	199194.05
total return (assets)	1.99%
annual return (assets)	0.11%
annual return (fund)	14.8%
max. \$ drawdown	76.55
max. % drawdown	52.1%

KPI's	
Variability	7.22
Weighted Return	0.62
sharpe ratio	1.12
SQL score	Poor
SQL human	