Canaries Backtesting Report

Strategy	
name	CrossOver
fast	50
slow	200

Datafeed	
file	Not given
start	2020-04-20 04:00:00
end	2020-04-29 10:39:00

User	
name	GKCap
test at	2021-03-02 20:49:01
memo	9395	4

Equity curve

Daily returns
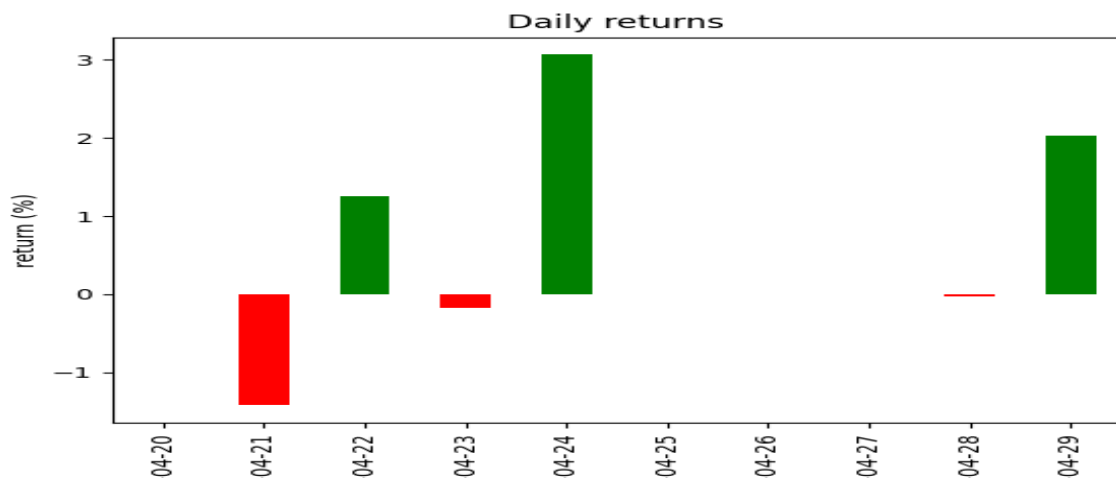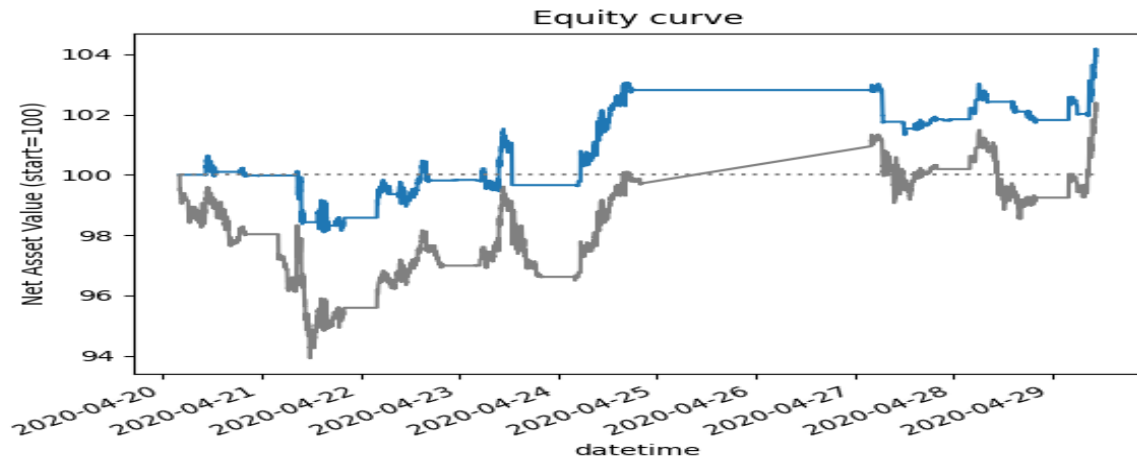
Strategy performance

PnL	
start capital	100000
total net profit	3933.95
$ winning trades	7981.57
$ lost trades	-4047.63
profit factor	1.97
total return	3.93%
annual return	378.71%
max. $ drawdown	2553.63
max. % drawdown	2.53%

Trades	
number of trades	25
%winning	52.0%
%losing	48.0%
avg $ winning	613.96
avg $ losing	-337.31
best winning trade	3153.52
worst losing trade	-1549.8

KPI's	
sharpe ratio	N/A
SQN score	0.9
SQN human	Poor