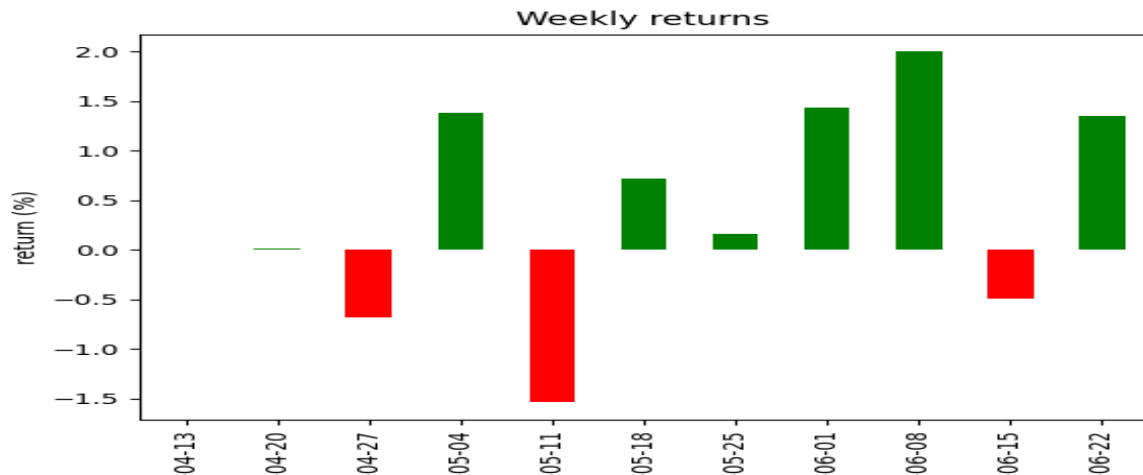
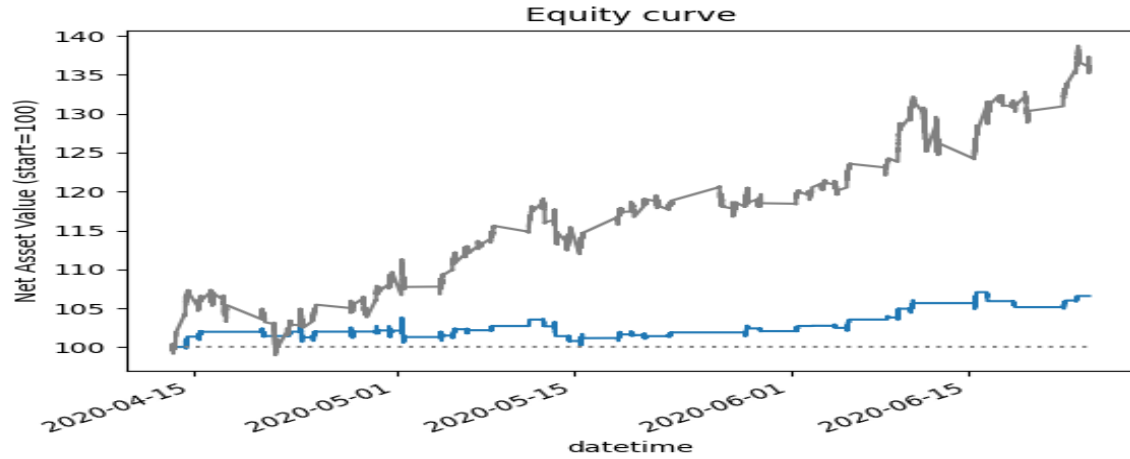


Canaries Backtesting Report

Strategy	
name	OpeningRangeBreakout

Datafeed	
file	Not given
start	2020-04-13 09:30:00
end	2020-06-24 10:28:00

User	
name	GKCap
test at	2021-03-01 23:15:51
memo	run_id



Strategy performance

PnL	
start capital	25000
total net profit	1644.4
\$ winning trades	3587.16
\$ lost trades	-1942.77
profit factor	1.84
total return	6.57%
annual return	38.14%
max. \$ drawdown	907.8
max. % drawdown	3.49%

Trades	
number of trades	39
%winning	61.53%
%losing	38.46%
avg \$ winning	149.46
avg \$ losing	-129.52
best winning trade	351.38
worst losing trade	-315.37

KPI's	
sharpe ratio	1.13
SQN score	1.58
SQN human	Poor