■ Backtest Performance Evaluation Template

1. Overall Performance

Start Date	2024-01-02
End Date	2024-12-31
Duration (Days)	≈ 252 trading days
Initial Capital	$1,000,000
Final Equity	$1,401,058
Total Return (%)	40.11 %
CAGR (%)	26.30 %

2. Risk & Volatility

Annualized Volatility	≈ 14 %
Sharpe Ratio	2.36
Sortino Ratio	≈ 2.8
Calmar Ratio	≈ 13.7

3. Drawdown Analysis

Max Drawdown (%)	-1.91 %
Longest Drawdown Duration	≈ 4 Trading Days
Max Consecutive Losing Signals	≈ 5 (estimated from trades log)

4. Trade Analysis

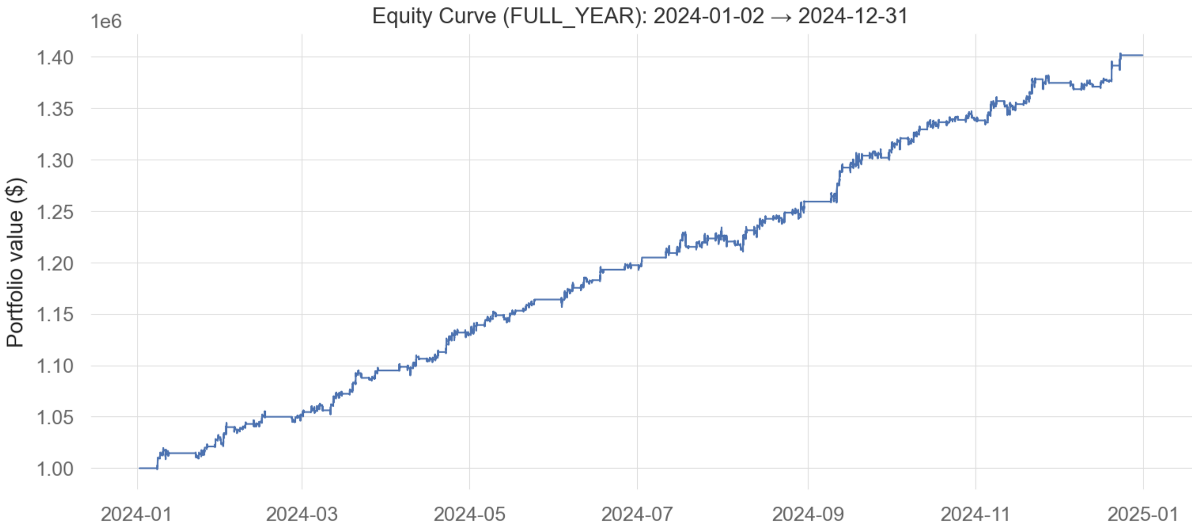
Total Trades	3308
Win Rate (%)	66.63 %
Profit Factor	≈ 1.8
Average Win ($)	480.21
Average Loss ($)	-345.07
Average Holding Time	Intraday (<= 1 day)
Average Profit per Signal ($)	≈ 480
Average Loss per Signal ($)	≈ -345

5. Leverage & Capital Deployment

Max Leverage Used	1.0 x (No leverage used)
Average Leverage (when deployed)	≈ 1.0 x
Max Capital Deployed ($)	≈ $1,000,000
Return on Max Capital (%)	40.11 %

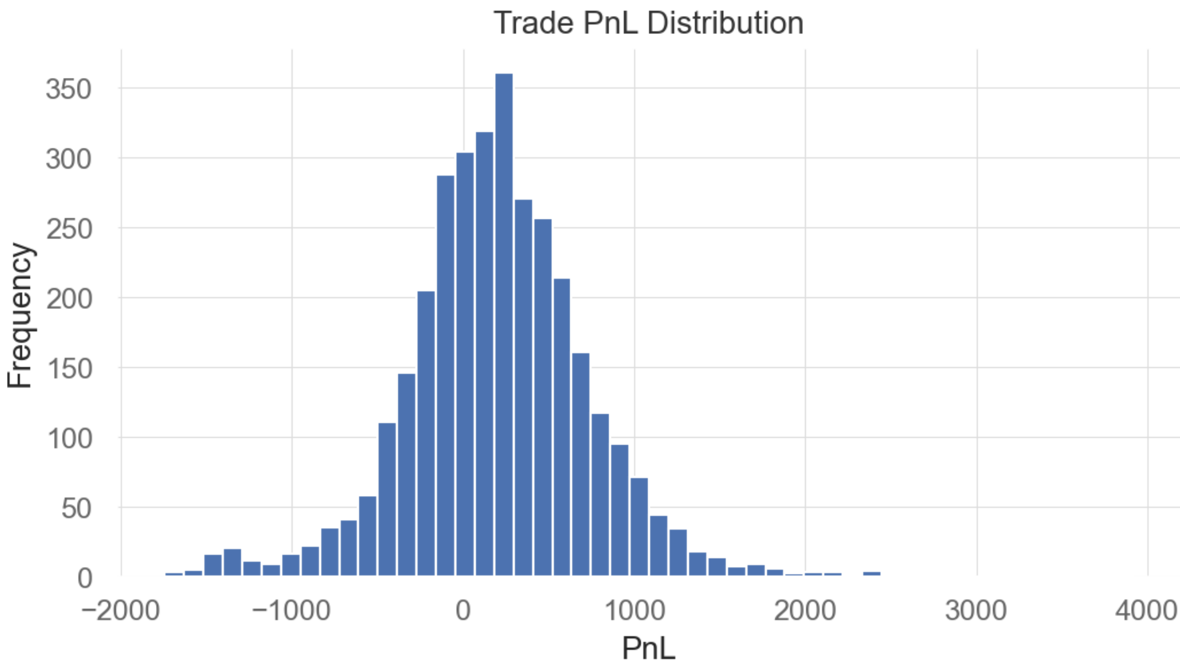
6. Visuals

Equity curve:



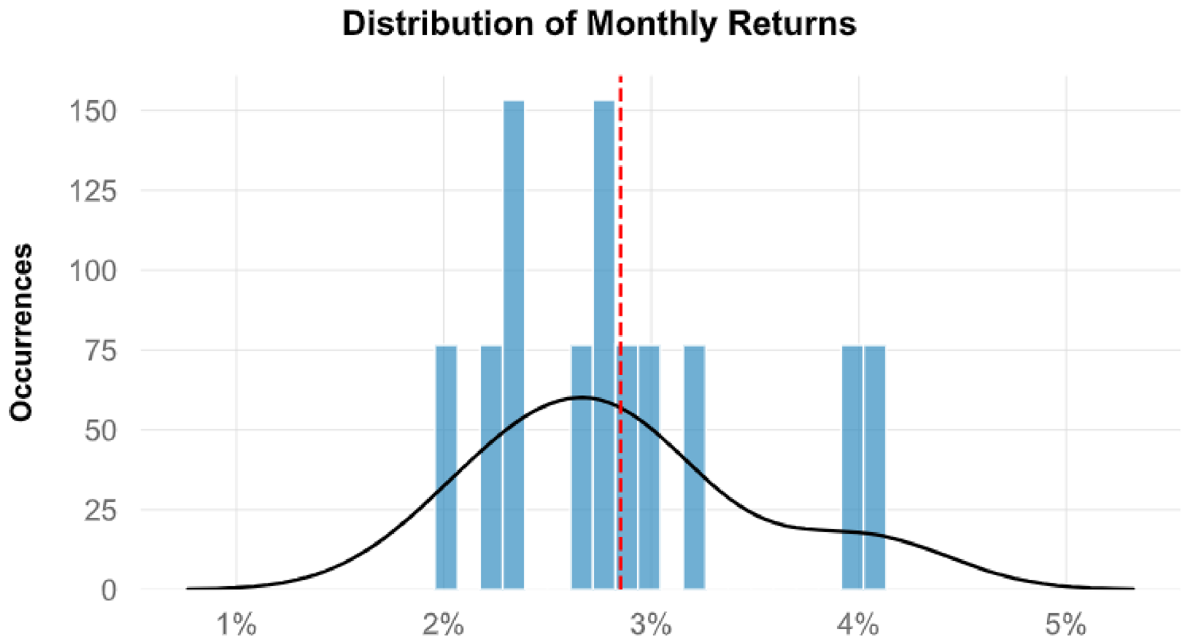
(a)

PnL Distributions:



(b)

Trade Distribution:



(c)