

■ Backtest Performance Evaluation Template

1. Overall Performance

Start Date	
End Date	
Duration (Days)	
Initial Capital	
Final Equity	
Total Return (%)	
CAGR (%)	

2. Risk & Volatility

Annualized Volatility	
Sharpe Ratio	
Sortino Ratio	
Calmar Ratio	

3. Drawdown Analysis

Max Drawdown (%)	
Longest Drawdown Duration	
Max Consecutive Losing Signals	

4. Trade Analysis

Total Trades	
Win Rate (%)	
Profit Factor	
Average Win (\$)	
Average Loss (\$)	
Average Holding Time	
Average Profit per Signal (\$)	
Average Loss per Signal (\$)	

5. Leverage & Capital Deployment

Max Leverage Used	
Average Leverage (when deployed)	
Max Capital Deployed (\$)	
Return on Max Capital (%)	

6. Visuals (Optional)

Equity Curve & Drawdown	
Leverage Curve	
Distribution of Trade Returns	