

BACKTESTING REPORT

TRADING ALGORITHM NAME

RELEASE DATE

1 Objective and Constraint

Capital Size	
Return Objective	
Liquidity needs	
Time Horizon	
Other Specific Constraint	

2 Trading Algorithm

Algorithm Name	
Target Market	
Decision-making schedule	

3 Backtesting Assumption

Liquidity	
Price slippage	
Market impact	
Simulated fill price	
Transaction fee and taxes	
Sales proceeds advance	

4 Backtesting Performance Evaluation

Time Period	In-Sample <CHANGEME: INSERT PERIOD HERE>								Out-of-Sample <CHANGEME: INSERT PERIOD HERE>			
	Initial Parameters				Optimal Parameters				Optimal Parameters			
	<div>add-graph-here.pdf</div>				<div>add-graph-here.pdf</div>				<div>add-graph-here.pdf</div>			
	YEAR	2021	2022	2023	YEAR	2021	2022	2023	YEAR	2023	2024	
	YEARLY	0.00%	0.00%	0.00%	YEARLY	0.00%	0.00%	0.00%	YEARLY	0.00%	0.00%	
	JAN	0.00%	0.00%	0.00%	JAN	0.00%	0.00%	0.00%	JAN	0.00%	0.00%	
	FEB	0.00%	0.00%	0.00%	FEB	0.00%	0.00%	0.00%	FEB	0.00%	0.00%	
	MAR	0.00%	0.00%	0.00%	MAR	0.00%	0.00%	0.00%	MAR	0.00%	0.00%	
	APR	0.00%	0.00%	0.00%	APR	0.00%	0.00%	0.00%	APR	0.00%	0.00%	
	MAY	0.00%	0.00%	0.00%	MAY	0.00%	0.00%	0.00%	MAY	0.00%	0.00%	
	JUN	0.00%	0.00%	0.00%	JUN	0.00%	0.00%	0.00%	JUN	0.00%	0.00%	
	JUL	0.00%	0.00%	0.00%	JUL	0.00%	0.00%	0.00%	JUL	0.00%	0.00%	
	AUG	0.00%	0.00%	0.00%	AUG	0.00%	0.00%	0.00%	AUG	0.00%	0.00%	
	SEP	0.00%	0.00%	0.00%	SEP	0.00%	0.00%	0.00%	SEP	0.00%	0.00%	
	OCT	0.00%	0.00%	0.00%	OCT	0.00%	0.00%	0.00%	OCT	0.00%	0.00%	
	NOV	0.00%	0.00%	0.00%	NOV	0.00%	0.00%	0.00%	NOV	0.00%	0.00%	
	DEC	0.00%	0.00%	0.00%	DEC	0.00%	0.00%	0.00%	DEC	0.00%	0.00%	

Time Period	In-Sample <CHANGEME: INSERT PERIOD HERE>				Out-of-Sample <CHANGEME: INSERT PERIOD HERE>	
	Initial Parameters		Optimal Parameters		Optimal Parameters	
	Portfolio	VNINDEX	Portfolio		Portfolio	VNINDEX
HPR	0%	0%	0%		0%	0%
Excess HPR	0%	n/a	0%		0%	n/a
Annual Return	0%	0%	0%		0%	0%
Annual Excess Return	0%	n/a	0%		0%	n/a
Maximum Drawdown	0%	0%	0%		0%	0%
Longest Drawdown	0	0	0		0	0
Turnover Ratio	0%	n/a	0%		0%	n/a
Sharpe Ratio	0.0	0.0	0.0		0.0	0.0
Sortino Ratio	0.0	0.0	0.0		0.0	0.0
Information Ratio	0.0	n/a	0.0		0.0	n/a
No. stocks in periods						
No. held stocks in periods						
Excess returns in periods						