Manual backtest log (PDF)

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One row per trade. Record costs and R so totals are comparable across strategies.

Strategy

Strategy name and version _____

Pair, timeframe and test period _____

Entry, stop and exit rules (short form)

#	Date	Direction	Entry	Stop	Exit	Costs (pips)	Result (R)

Summary

Trades / win rate / average win R / average loss R _____

Expectancy (average R per trade) _____

Longest losing streak and largest drawdown (R) _____

Out-of-sample result _____

Sources: CFTC: Foreign currency (forex) fraud advisory; NFA: Investor education and resources; FRED: US dollar to euro exchange rate (DEXUSEU); FINRA: Day trading. Full explanation and links: https://uxs.nz/forex/how-to-backtest-a-forex-strategy/

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