



Backtest #44119 · LPG · EVO_EVOEVOEVOE_v2005

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy generated a 40.41% return with a 1.10 Sharpe ratio, but the 21.82% drawdown indicates significant volatility. The 66.7% win rate is statistically meaningless due to the tiny sample of only three trades, making the results unreliable. This small dataset prevents any meaningful assessment of the strategy's true edge or risk profile. The primary weakness is the lack of sufficient data to validate performance consistency. Increase the trade sample size to at least fifty executions before evaluating further.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47