



Backtest #23207 · AJG · AJG · EVO_WEBIDEA_v1591 (auto)

ROI

+12.63%

Sharpe

0.88

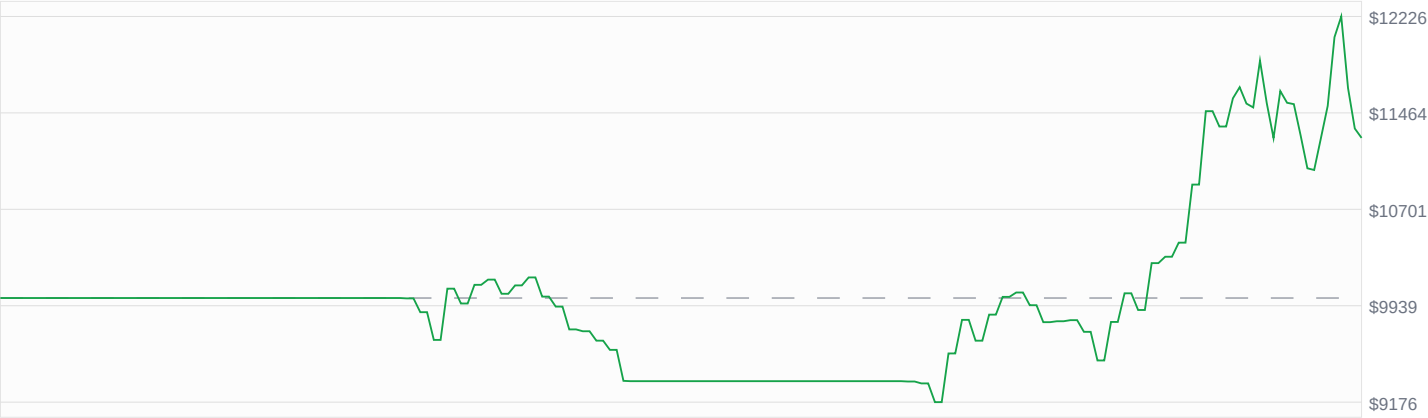
Win Rate

50.0%

Max Drawdown

-8.07%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy yielded a 12.63% ROI with a Sharpe of 0.88, yet the win rate of 50% and massive 8.07% drawdown highlight extreme volatility. Critically, only two trades were executed, rendering the statistics statistically insignificant and unreliable for institutional deployment. This tiny sample size cannot confirm alpha generation, as a single trade outcome drastically skewed the performance metrics. To establish statistical confidence, you must expand the backtest window to capture diverse market regimes and increase trade volume significantly.

ADDITIONAL METRICS

CAGR	12.63%
Sortino Ratio	0.77
Turnover	4.00x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11266.23