



Backtest #27827 · LPG · EVO_EVOEVOEVOE_v848

ROI

+26.34%

Sharpe

0.84

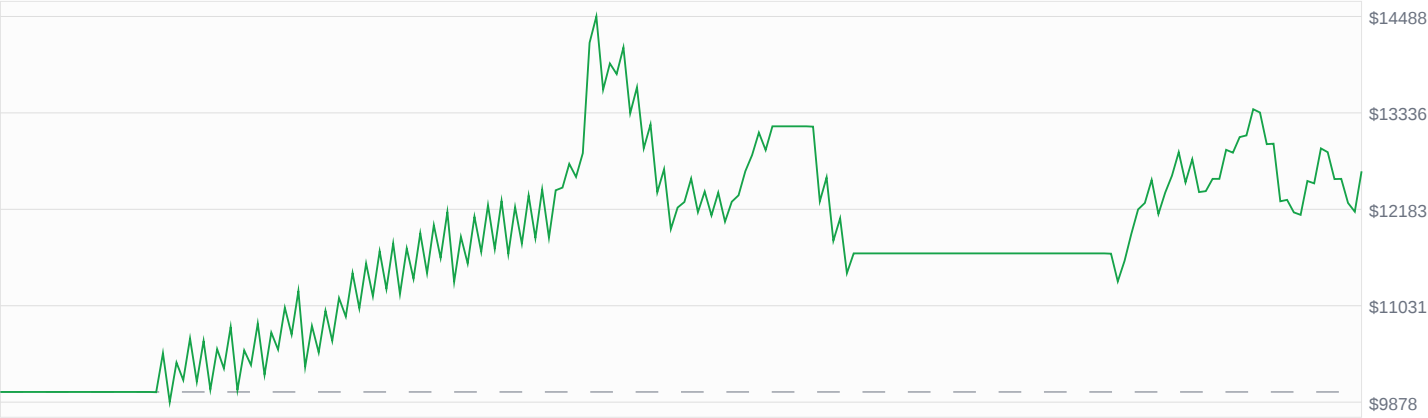
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy shows strong directional accuracy with a 66.7% win rate and 26.34% ROI, yet the 0.84 Sharpe ratio and 21.86% drawdown suggest suboptimal risk-adjusted returns. With only three total trades, the sample size is statistically insufficient to validate the edge or rule out luck. The high drawdown relative to trade count indicates poor capital preservation during losing periods. Immediate next step: increase historical data window to expand sample size for robust statistical confidence.

ADDITIONAL METRICS

CAGR	26.34%
Sortino Ratio	0.67
Turnover	7.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12637.54