



Backtest #28375 · LPG · EVO\_EVOEVOEVOE\_v730

ROI

+29.78%

Sharpe

0.91

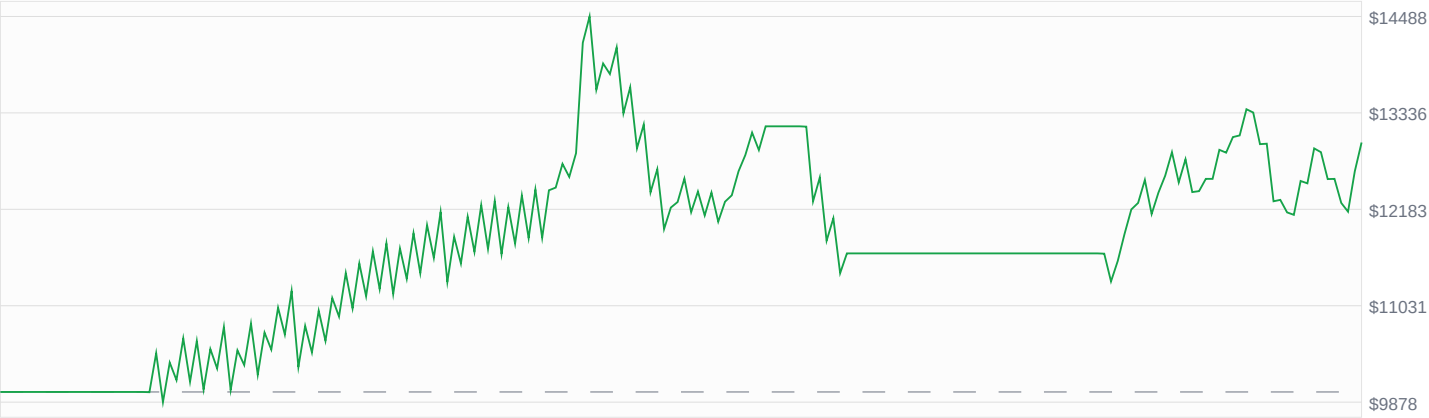
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy yielded a 29.78% return with a 66.7% win rate but suffered a 21.86% max drawdown. However, the statistical confidence is severely compromised by a sample size of only three trades. A Sharpe ratio of 0.91 appears attractive yet is unreliable given the minimal transaction count. The system cannot distinguish alpha from random variance with such sparse data. Validate performance over a minimum of fifty trades before considering deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 29.78%     |
| Sortino Ratio   | 0.73       |
| Turnover        | 7.26x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$12981.76 |