



Backtest #29515 · LPG · EVO_EVOEVOEVOE_v522

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 achieved a 29.78% ROI with a 66.7% win rate, though the Sharpe ratio of 0.91 suggests moderate risk-adjusted returns. A 21.86% maximum drawdown indicates significant volatility exposure for the capital deployed. However, only three trades were executed, rendering the results statistically insignificant and prone to random variance. This small sample size precludes any reliable conclusion about the strategy's true edge or robustness. Further backtesting with a larger dataset is essential to validate performance before any real-world application.

ADDITIONAL METRICS

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