



Backtest #30042 · LPG · EVO\_EVOEVOEVOE\_v1897

ROI

+28.71%

Sharpe

0.89

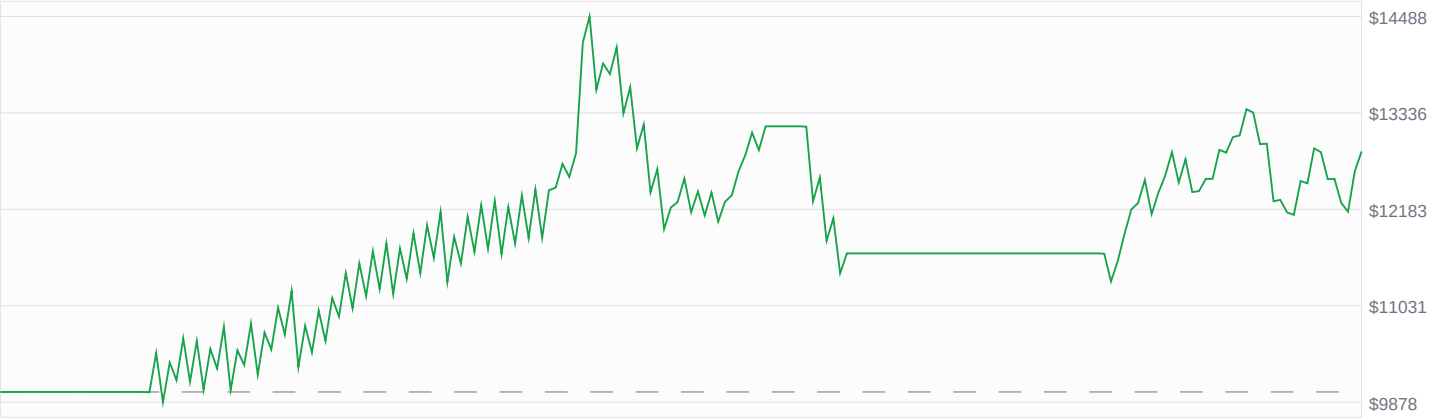
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy achieved a +28.71% return with a 66.7% win rate, though the Sharpe ratio of 0.89 indicates suboptimal risk-adjusted performance relative to the 21.86% drawdown. The sample size of only three trades is statistically negligible, rendering these metrics unreliable for institutional deployment. The high drawdown suggests inadequate downside protection during the sampled period. To validate robustness, the strategy requires a minimum of fifty trades across diverse market conditions before further consideration.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 28.71%     |
| Sortino Ratio   | 0.71       |
| Turnover        | 7.25x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$12874.55 |