



Backtest #30346 · LPG · EVO_EVOWEBIDEA_v304

ROI

+33.11%

Sharpe

0.97

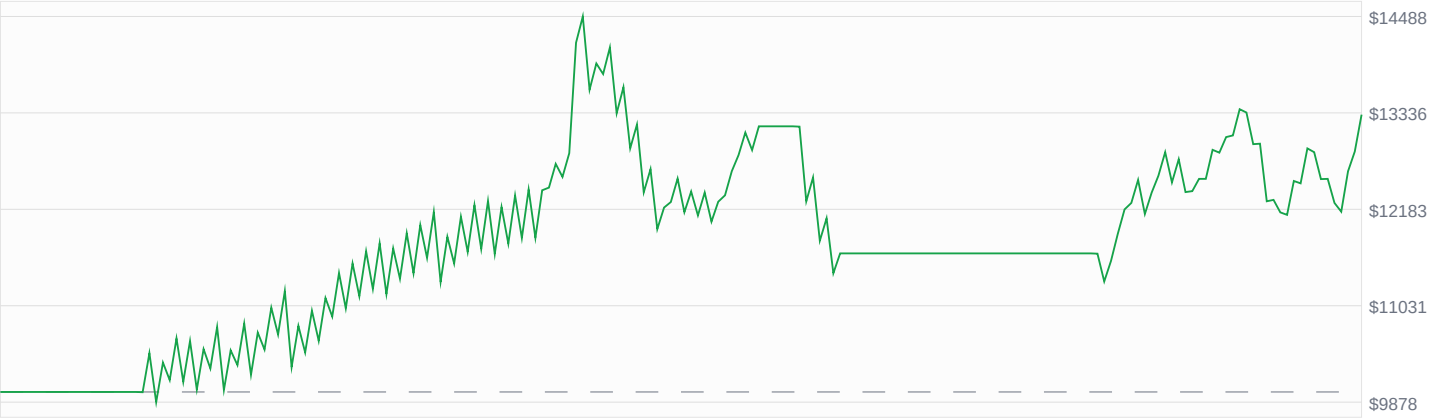
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy generated a robust 33.11% ROI with a respectable Sharpe ratio of 0.97, yet the statistical confidence is severely undermined by a sample size of only three trades. While the win rate of 66.7% is positive, such a small dataset cannot reliably distinguish alpha from random variance, rendering the 21.86% max drawdown risk profile highly uncertain. The final capital of \$13,314.70 reflects the initial base, but the lack of volume prevents robust stress-testing across varying market regimes. To validate this edge, the system must execute a minimum of 50 trades to achieve statistical significance and ensure the metrics are not driven by a single outlier event.

ADDITIONAL METRICS

CAGR	33.11%
Sortino Ratio	0.78
Turnover	7.30x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13314.70