



Backtest #37775 · LPG · EVO_EVOWEBIDEA_v316

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy achieved a 40.41% ROI with a 66.7% win rate, yet the sample size of only three trades creates negligible statistical confidence. A maximum drawdown of 21.82% suggests significant volatility exposure during the holding period. While the Sharpe ratio of 1.10 indicates acceptable risk-adjusted returns, the small dataset prevents meaningful performance attribution. The next step is to run a longer backtest with a broader historical range to validate consistency before live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47