



Backtest #45854 · LPG · EVO_EVOWEBIDEA_v397

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 +40.41% return masks a severe statistical flaw, as only three total trades provide zero meaningful confidence for the 1.10 Sharpe ratio. While the 66.7% win rate appears solid, it is entirely unreliable without a larger sample to confirm consistency. The 21.82% maximum drawdown is disproportionately high relative to the gains, indicating poor risk management or high volatility exposure. You need to extend the backtest period to at least fifty trades before considering this viable. Until then, this remains an anecdotal result rather than a robust strategy.

ADDITIONAL METRICS

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