



Backtest #27795 · LPG · EVO_EVOEVOEVOE_v630

ROI

+26.34%

Sharpe

0.84

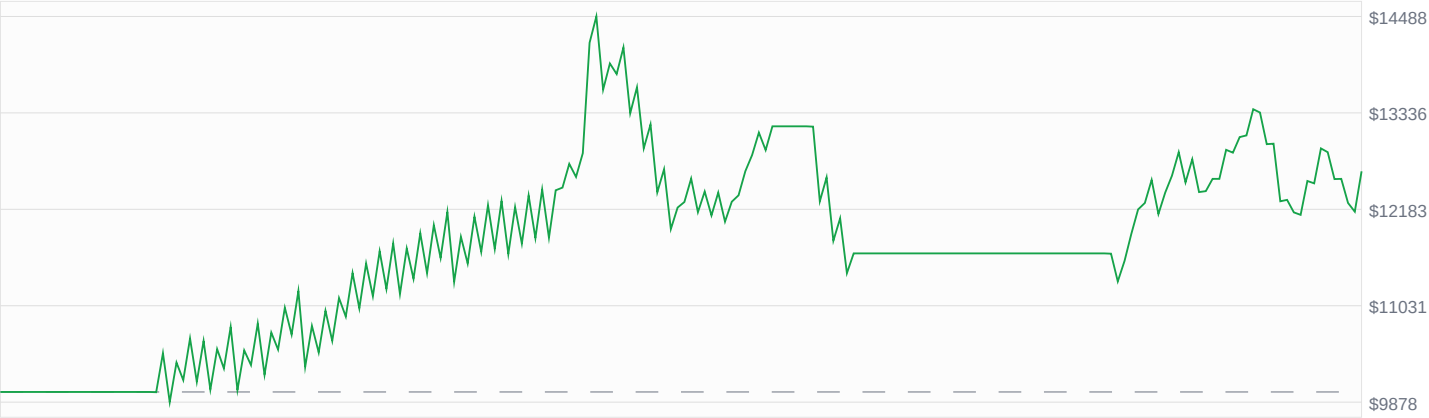
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The +26.34% ROI and 66.7% win rate look strong, but the Sharpe of 0.84 and 21.86% drawdown reveal significant risk-adjusted fragility. With only three trades, statistical confidence is negligible; the results are likely noise rather than alpha. This sample size cannot validate any edge, making the strategy unreliable for live deployment. Immediate next step: expand the backtest window to gather at least fifty trades for meaningful statistical significance.

ADDITIONAL METRICS

CAGR	26.34%
Sortino Ratio	0.67
Turnover	7.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12637.54