



Backtest #27824 · LPG · EVO_EVOEVOEVOE_v649

ROI

+26.34%

Sharpe

0.84

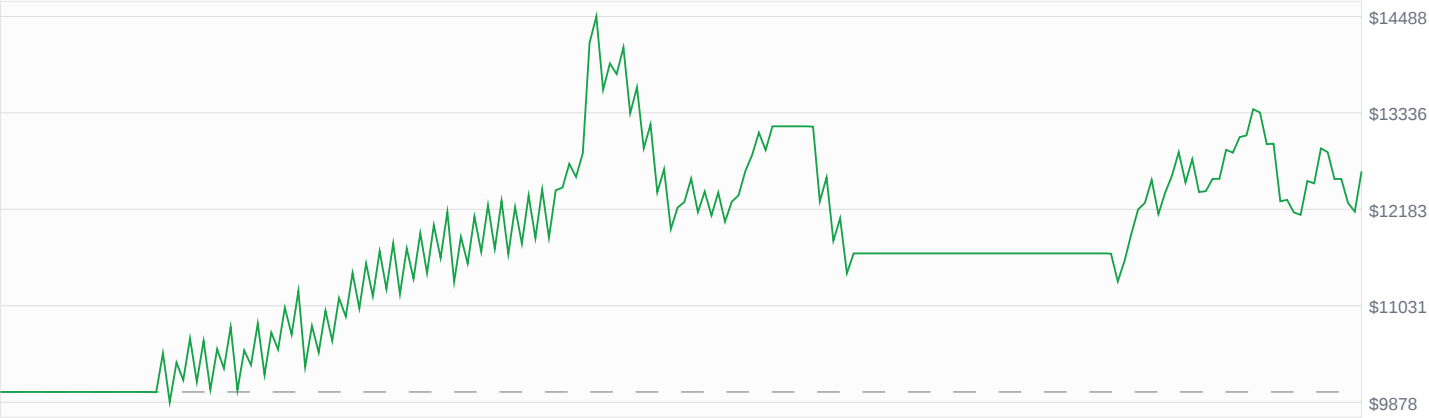
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The 26.34% return masks a dangerously thin sample of three trades, rendering the 66.7% win rate and 0.84 Sharpe statistically meaningless. While the drawdown of 21.86% aligns with the return, the strategy's robustness cannot be verified with such a small dataset. You need to expand the backtest window to at least fifty trades to establish any real predictive confidence before deploying capital.

ADDITIONAL METRICS

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