



Backtest #28429 · LPG · EVO_EVOEVOEVOE_v761

ROI

+29.78%

Sharpe

0.91

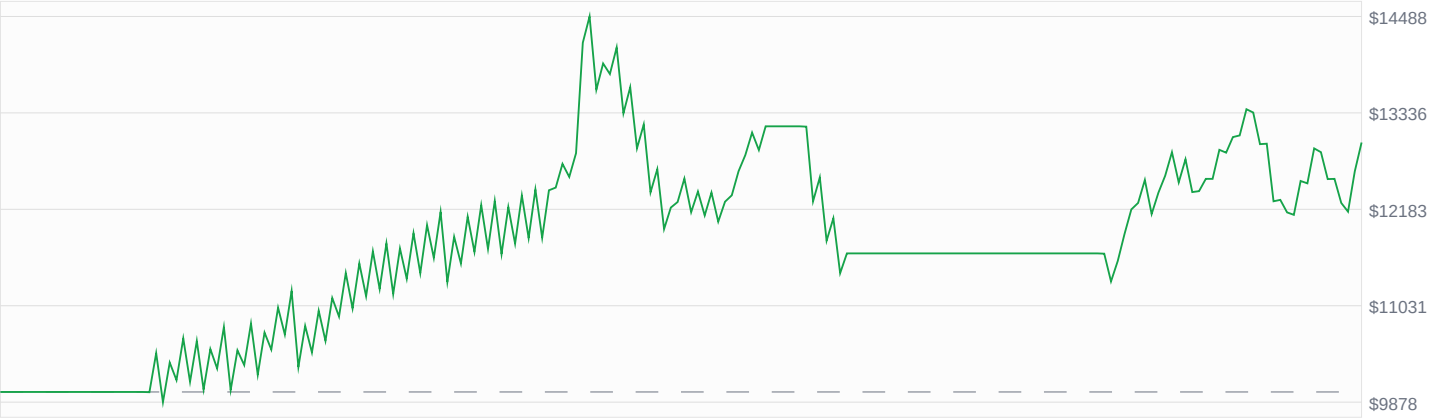
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy generated a robust 29.78% ROI with a respectable 66.7% win rate, yet the 21.86% max drawdown signals significant risk exposure relative to the 0.91 Sharpe ratio. However, statistical confidence is critically undermined by a sample size of only three trades, rendering the results susceptible to outlier variance and lacking statistical significance. This small n-value prevents reliable inference about the strategy's long-term edge or robustness across varying market regimes. To validate the edge, immediate next steps must involve expanding the backtest period and increasing the trade count to at least 100-150 observations to ensure statistical power and reduce noise.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76