



Backtest #28595 · LPG · EVO_EVOEVOEVOE_v1687

ROI

+29.78%

Sharpe

0.91

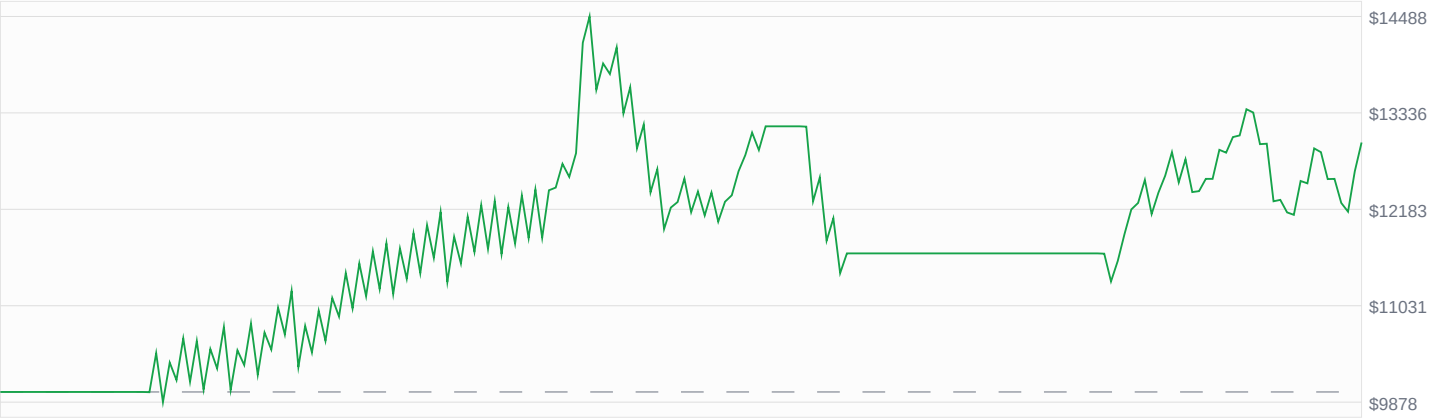
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The +29.78% ROI masks a critically low sample size of three trades, rendering the 66.7% win rate statistically insignificant and prone to luck. While the 0.91 Sharpe ratio suggests decent risk-adjusted performance, the 21.86% max drawdown indicates severe volatility relative to the limited data. This small N-value prevents reliable confidence in the strategy's edge or robustness across varying market regimes. You must expand the backtest window to include more cycles to verify if the alpha persists beyond random chance. Only after achieving statistical significance should the strategy be considered for further optimization or live deployment.

ADDITIONAL METRICS

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