



Backtest #29451 · LPG · EVO_EVOEVOEVOG_v487

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 is masked by a critically small sample size of only three trades, rendering the 66.7% win rate statistically meaningless for future prediction. While the Sharpe ratio of 0.91 suggests decent risk-adjusted returns, the 21.86% maximum drawdown indicates excessive volatility relative to the limited execution history. This strategy lacks statistical confidence and cannot be considered robust for live deployment. You must expand the backtest period to include at least 50 trades to validate the signal logic and reduce variance noise.

ADDITIONAL METRICS

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