



Backtest #29482 · LPG · EVO_EVOEVOEVOG_v513

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 captured significant alpha with a 29.78% ROI and strong win rate, yet a 21.86% drawdown indicates severe volatility risk. With only three trades, the Sharpe ratio of 0.91 lacks statistical significance, making the results highly susceptible to random chance. The sample size is critically insufficient for institutional confidence or reliable deployment. Immediate next steps require expanding the backtest window to accumulate over 50 trades for robust validation.

ADDITIONAL METRICS

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