



Backtest #29511 · LPG · EVO_EVOEVOEVOE_v517

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 twenty-nine percent return with a solid sixty-seven percent win rate and a one-point-nine one Sharpe ratio, yet the three-trade sample size renders these metrics statistically insignificant and highly prone to overfitting. The twenty-one percent maximum drawdown suggests substantial risk exposure relative to the limited transaction volume, indicating that the edge may be driven by a single outlier event rather than a robust systemic edge. Given this low confidence interval, the results cannot be generalized to future market conditions or scaled capital deployment without further validation. The immediate next step must be expanding the backtest window to include at least fifty trades across varied volatility

ADDITIONAL METRICS

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