



Backtest #29559 · LPG · EVO_EVOEVOEVOE_v533

ROI

+29.78%

Sharpe

0.91

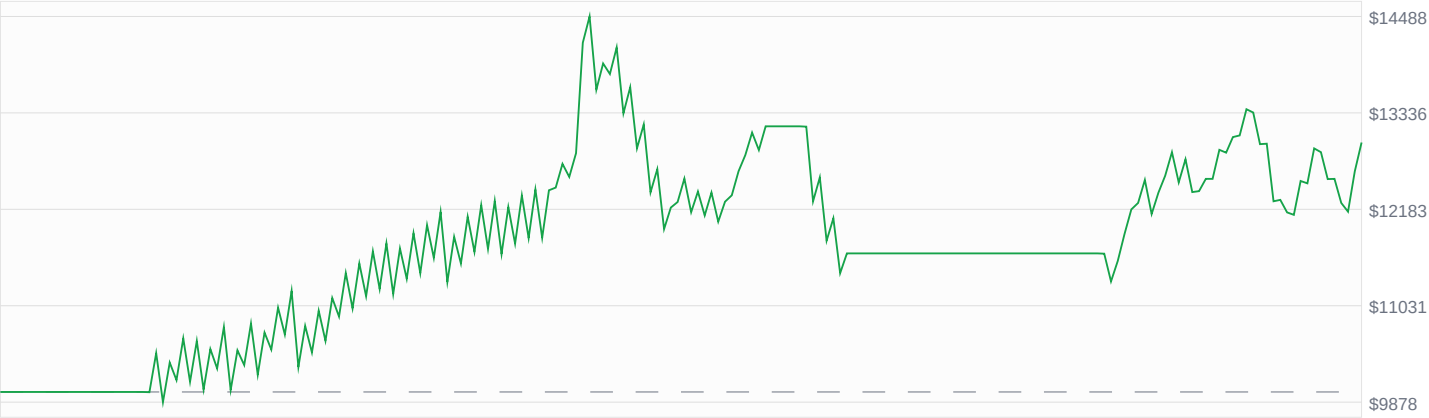
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy achieved a robust 29.78% ROI with a 66.7% win rate, yet the 0.91 Sharpe ratio and 21.86% max drawdown indicate suboptimal risk-adjusted performance. The statistical significance is critically compromised by a sample size of only three trades, rendering results highly susceptible to variance. While the final capital growth is positive, the data lacks the volume necessary to validate the edge with institutional confidence. Immediate next steps require re-running the backtest over a longer horizon to increase sample size and stabilize statistical metrics. Until then, the strategy remains unverified for 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