



Backtest #29582 · LPG · EVO_EVOEVOEVOE_v820

ROI

+28.71%

Sharpe

0.89

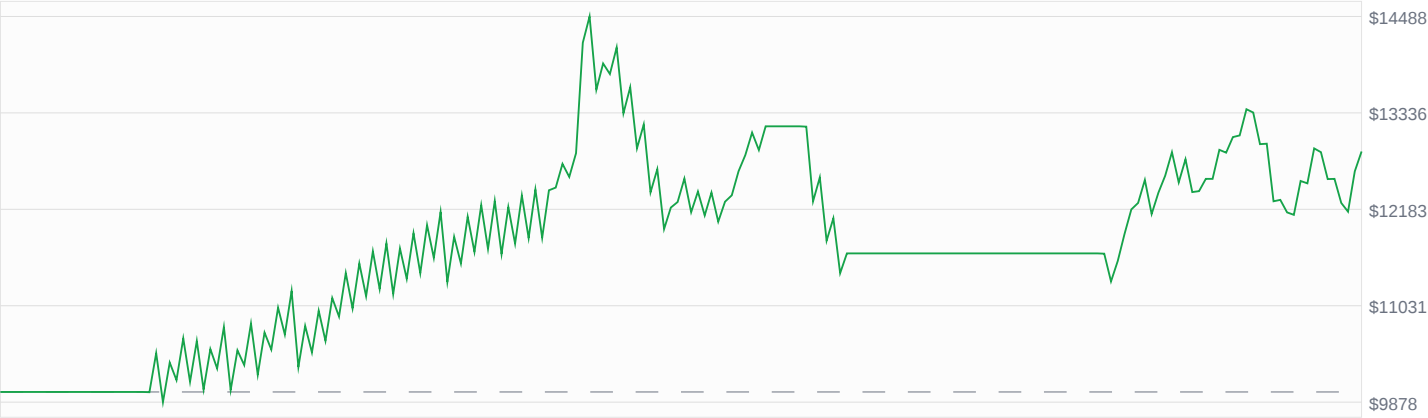
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy achieved a high ROI of 28.71% with a robust 66.7% win rate, but the sample size of only three trades severely limits statistical significance. A Sharpe ratio of 0.89 suggests decent risk-adjusted returns, yet the substantial 21.86% maximum drawdown indicates high volatility that may deter risk-averse institutional capital. With such a small sample, the results are likely driven by specific market conditions rather than a repeatable edge. Further backtesting across extended periods is required to validate the signal's reliability and reduce variance. Until then, this remains a promising but unproven hypothesis requiring rigorous stress testing.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55