



Backtest #29788 · LPG · EVO_EVOEVOEVOE_v587

ROI

+28.71%

Sharpe

0.89

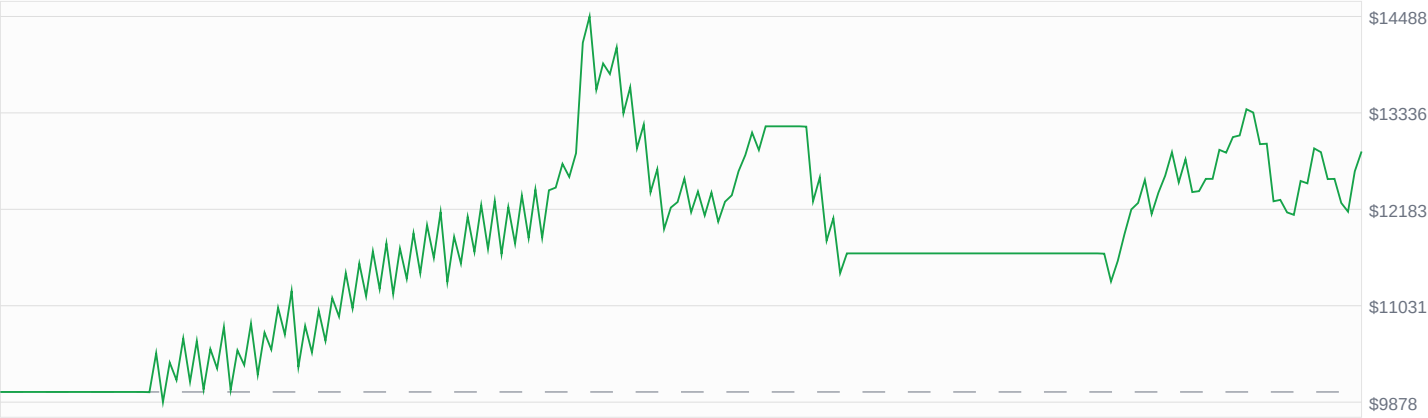
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy generated a 28.71% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.89 and 21.86% max drawdown indicate significant volatility. Critically, the statistical confidence is negligible given the tiny sample size of only three trades, rendering the results indistinguishable from random noise. While the final capital grew to \$12,874.55, the lack of robust data prevents validating the edge. To mitigate this risk, the immediate next step is to expand the backtest window to include a larger volume of trades for statistical significance.

ADDITIONAL METRICS

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