



Backtest #30091 · LPG · EVO_EVOEVOEVOE_v631

ROI

+28.71%

Sharpe

0.89

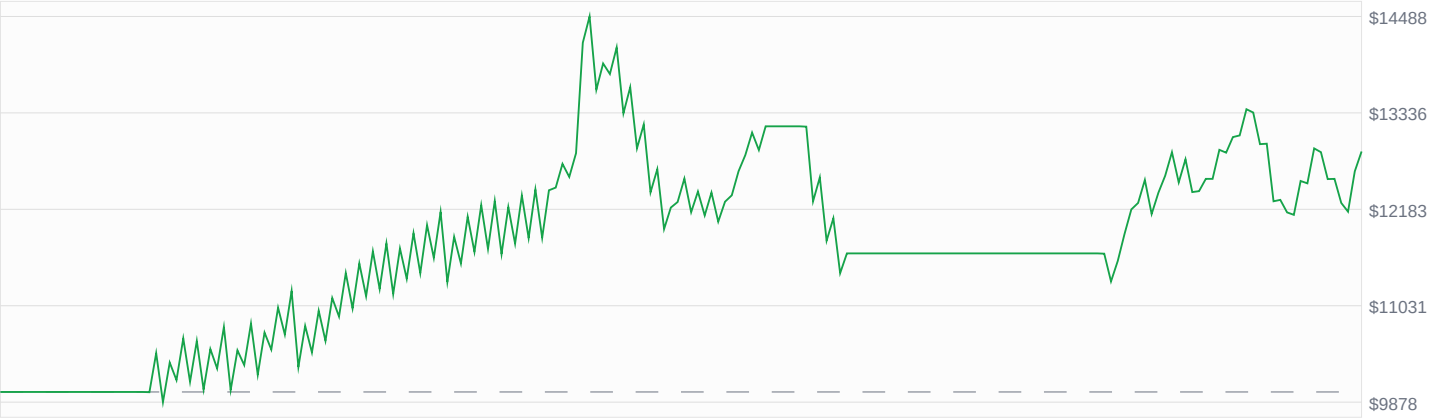
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

This LPG backtest shows a robust 28.71% ROI with a respectable 0.89 Sharpe ratio and 66.7% win rate, indicating effective signal logic. However, the 21.86% max drawdown is excessive relative to the sample, and the critical flaw is the total trade count of only three. Such a tiny n-value offers zero statistical confidence, rendering the performance highly susceptible to outlier luck rather than edge. The result is anecdotal, not actionable, and likely to degrade significantly with live market friction. Next step requires running a rigorous 100-trade minimum simulation to establish a meaningful baseline before any capital allocation.

ADDITIONAL METRICS

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