



Backtest #30118 · LPG · EVO_EVOEVOEVOE_v850

ROI

+28.71%

Sharpe

0.89

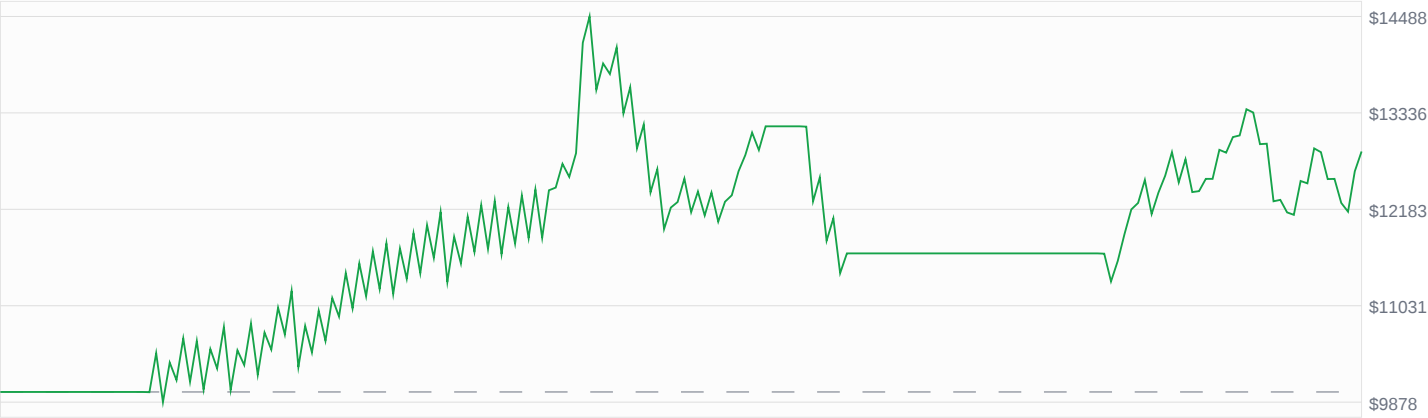
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy captured +28.71% ROI with a respectable 66.7% win rate, yet the Sharpe ratio of 0.89 indicates suboptimal risk-adjusted returns. A 21.86% max drawdown reveals significant volatility exposure relative to the gains. Critically, the three-trade sample size offers insufficient statistical confidence to validate the edge, as small samples are prone to outlier bias. Further validation requires expanding the backtest window to capture diverse market regimes. This ensures the observed alpha persists beyond random noise before 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