



Backtest #3656 · LPG · EVO_EVOEVOEVOE_v1883

ROI

+24.95%

Sharpe

0.94

Win Rate

66.7%

Max Drawdown

-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy shows strong directional accuracy with a 66.7% win rate and 24.95% ROI, yet the 0.94 Sharpe ratio and 28.96% drawdown indicate significant volatility relative to returns. Crucially, a sample size of only three trades renders these metrics statistically inconclusive and prone to outlier bias. While the final capital growth is positive, the low trade count prevents robust validation of the strategy's edge or risk-adjusted performance. The high drawdown further suggests poor downside protection during adverse market conditions. A concrete next step is to run a significantly larger backtest to increase statistical power and confirm the robustness of the signal logic.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91