



Backtest #36931 · LPG · EVO_EVOEVOEVOE_v774

ROI

+34.46%

Sharpe

0.99

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v774 strategy delivered a nominal 34.46% return, driven by a sharp 66.7% win rate on only three trades. However, the sample size is critically insufficient to validate statistical significance, leaving the observed performance highly susceptible to overfitting and random noise. The 21.82% maximum drawdown reveals substantial vulnerability to adverse price moves that a larger dataset might have filtered out. Consequently, the current Sharpe ratio of 0.99 cannot be trusted as a robust risk-adjusted metric. We must expand the backtest to include at least 500 trades across multiple market regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13