



Backtest #37786 · LPG · EVO_EVOEVOEVOE_v785

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v785 backtest shows a 40.41% ROI with a 66.7% win rate, yet the sample size of only three trades renders these results statistically insignificant. A 21.82% maximum drawdown is concerning given the high variance typical of such small samples, masking true risk exposure. While the 1.10 Sharpe ratio suggests acceptable risk-adjusted returns, the lack of trade frequency prevents any meaningful assessment of strategy robustness. The next step is to re-run the simulation with adjusted parameters to generate a larger dataset for reliable statistical validation.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47