



Backtest #38717 · LPG · EVO_EVOEVOEVOE_v653

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_v653 strategy generated a 40.41% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. A sharp 21.82% drawdown indicates severe fragility and high volatility risk that the current sample size cannot validate. While the positive Sharpe ratio of 1.10 suggests favorable risk-adjusted returns, it is unreliable without a larger dataset to confirm stability. The primary weakness is the extreme lack of trade frequency, which prevents any meaningful assessment of strategy robustness. The immediate next step is to expand the backtest lookback period or adjust entry filters to generate a minimum of 100 trades before deployment.

ADDITIONAL METRICS

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