



Backtest #56939 · LPG · EVO_EVOEVOEVOE_v774

ROI

+49.35%

Sharpe

1.28

Win Rate

66.7%

Max Drawdown

-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The LPG backtest shows strong returns but suffers from severe overfitting due to only three trades. A 20% drawdown with a 1.28 Sharpe indicates poor statistical confidence, meaning the strategy likely captured a specific outlier rather than a robust trend. The high win rate is suspicious and likely a result of insufficient sample size rather than genuine edge. You must expand the live dataset to at least 100 trades before deploying this logic to live capital.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90