



Backtest #40332 · LPG · EVO_EVOEVOEVOE_v1909

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 +40.41% ROI and 1.10 Sharpe ratio appear attractive but lack statistical significance due to the extremely small sample of only three trades. With a 66.7% win rate, the results likely reflect lucky variance rather than a robust edge. The 21.82% max drawdown is excessive relative to the gains, highlighting poor risk management. Statistical confidence is near zero given the insufficient data points to validate consistency. The concrete next step is to run a longer backtest across multiple market regimes to establish true reliability.

ADDITIONAL METRICS

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