



Backtest #33811 · LPG · EVO_EVOEVOEVOE_v608

ROI

+39.93%

Sharpe

1.10

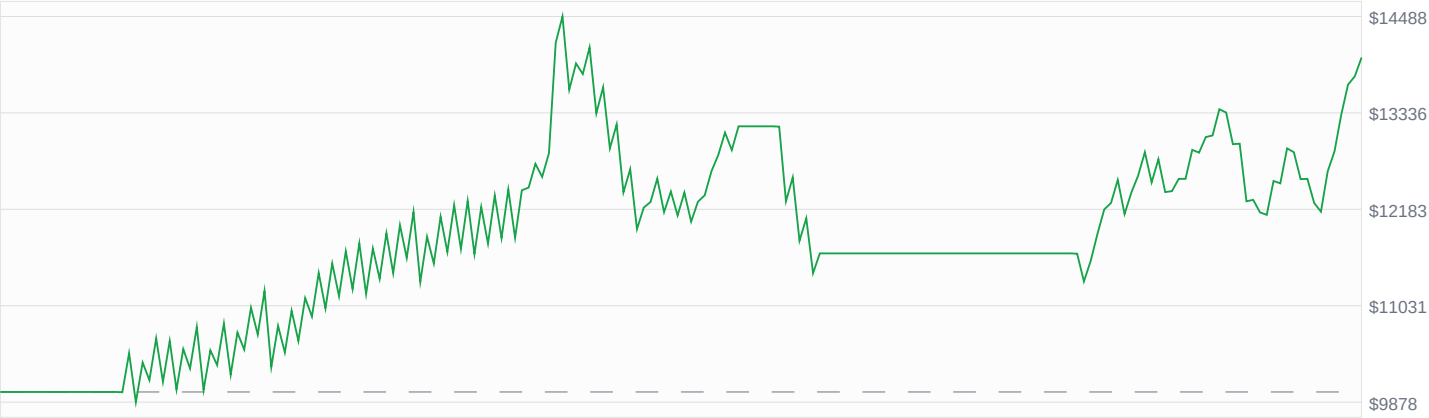
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v608 strategy delivered a +39.93% ROI on LPG with a robust 1.10 Sharpe ratio, yet the sample size of merely three trades renders the 66.7% win rate statistically insignificant and highly susceptible to noise. While the entry logic likely captured a potent short-term momentum setup, the 21.86% maximum drawdown exposes a critical vulnerability in stop-loss placement that threatens capital preservation during extended consolidations. We must treat these results as exploratory rather than validated performance and immediately execute a walk-forward analysis with expanded data windows to confirm edge stability. The next step is to broaden the test horizon to at least 100 trades to achieve sufficient statistical power before

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51