



Backtest #33814 · LPG · EVO\_EVOEVOEVOE\_v610

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\_v610 strategy on LPG generated a +39.93% ROI with a 66.7% win rate, yet its statistical significance is negligible given only three executed trades. While the 1.10 Sharpe ratio suggests reasonable risk-adjusted returns and the 21.86% drawdown is contained, the sample size is too small to rule out random noise or lucky positioning. We must expand the backtest horizon or adjust entry filters to validate if this alpha persists across more market regimes. The next step is to run a stress test on the strategy against a wider range of volatility conditions to confirm robustness before deployment.

ADDITIONAL METRICS

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