



Backtest #33947 · LPG · EVO_EVOEVOEVOE_v674

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_v674 backtest on LPG shows a +39.93% ROI and a 1.10 Sharpe, but the 66.7% win rate relies on only three trades, rendering the statistical signal unreliable. While the strategy captured significant upside, the 21.86% max drawdown reveals substantial volatility that a larger sample size must validate before institutional deployment. The low trade count suggests the parameters are either too restrictive or overfitted to recent noise, preventing robust generalization across different market regimes. We must expand the lookback period or adjust entry filters to generate a statistically significant dataset for confidence intervals. Proceed with live paper trading only after expanding the sample size to ensure the strategy

ADDITIONAL METRICS

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