



Backtest #50673 · LPG · EVO_EVOEVOEVOE_v1920

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v1920 strategy on LPG generated a robust 36.29% return, yet the sample size of only three trades severely limits statistical confidence. While the win rate of 66.7% and positive Sharpe ratio suggest directional efficacy, the 21.82% drawdown indicates excessive volatility risk per trade. The strategy successfully captured a strong trend but lacks the trade frequency to validate its robustness under normal market conditions. Running a longer backtest with reduced position sizing or expanding the lookback period is essential to confirm risk-adjusted performance before live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73