



Backtest #51364 · LPG · EVO_EVOEVOEVOE_v625

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v625 backtest on LPG shows a +36.29% ROI with a 1.04 Sharpe ratio, driven by a 66.7% win rate across just three trades. However, a 21.82% maximum drawdown and an extremely low trade count severely limit statistical confidence, making the performance highly sensitive to a few outliers rather than a robust edge. While the final capital reached \$13,632.73, the strategy lacks the sample size needed to validate its risk-adjusted returns under varied market conditions. The primary next step is to expand the backtest window to include more market regimes and increase the trade frequency to assess stability. This approach will determine if the strategy's success is genuine or an artifact of low-frequency luck.

ADDITIONAL METRICS

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