



Backtest #57352 · LPG · EVO_EVOEVOE_v780

ROI

+46.76%

Sharpe

1.23

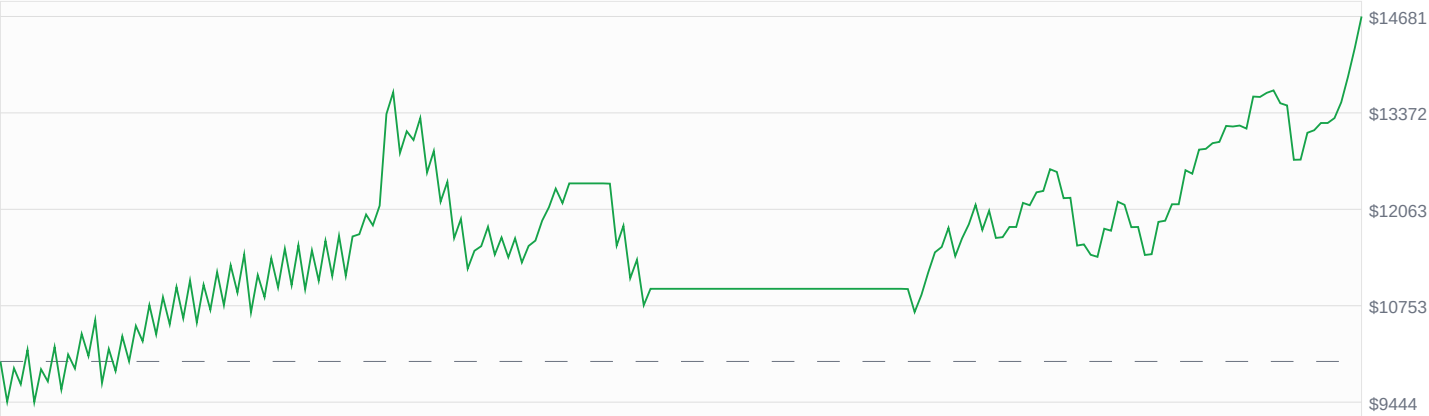
Win Rate

66.7%

Max Drawdown

-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The LPG backtest for EVO_EVOEVOE_v780 shows a 46.76% gain, but 3 trades provide insufficient statistical power to confirm robustness. While the 66.7% win rate and 1.23 Sharpe suggest efficiency, the 20.33% drawdown indicates significant vulnerability to tail risk. Extrapolating these results to live markets is premature given the narrow sample size. The strategy requires more data points to validate its edge before deployment. Next, run an expanded simulation on a longer timeframe to assess stability under varied conditions.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80