



Backtest #27920 · LPG · EVO_EVOEVOEVOE_v697

ROI

+26.34%

Sharpe

0.84

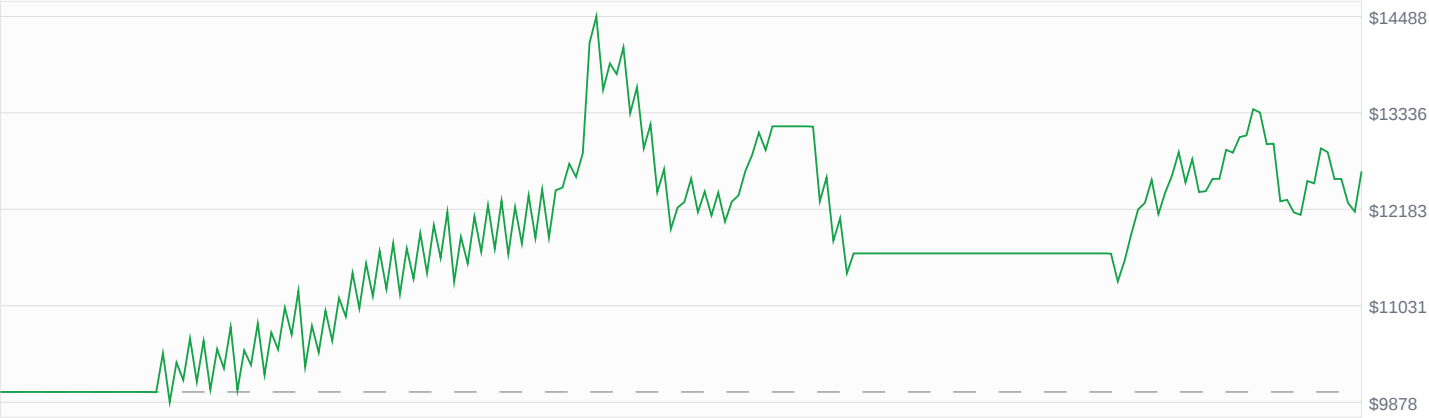
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The backtest on LPG shows a +26.34% ROI with a 66.7% win rate and a Sharpe ratio of 0.84, indicating decent risk-adjusted returns relative to the upside captured. However, the sample size of only three trades provides negligible statistical confidence, making the win rate and ROI highly susceptible to random variance rather than robust strategy edge. The 21.86% maximum drawdown is disproportionately high compared to the limited number of trades, suggesting significant exposure to tail risk during the testing period. Given the tiny sample, the results are essentially anecdotal and cannot reliably predict future performance or confirm the EVO_EVOEVOEVOE_v697 logic. The immediate next step must be expanding the backtest window to

ADDITIONAL METRICS

CAGR	26.34%
Sortino Ratio	0.67
Turnover	7.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12637.54