



Backtest #33673 · LPG · EVO_EVOEVOEVOE_v587

ROI

+39.93%

Sharpe

1.10

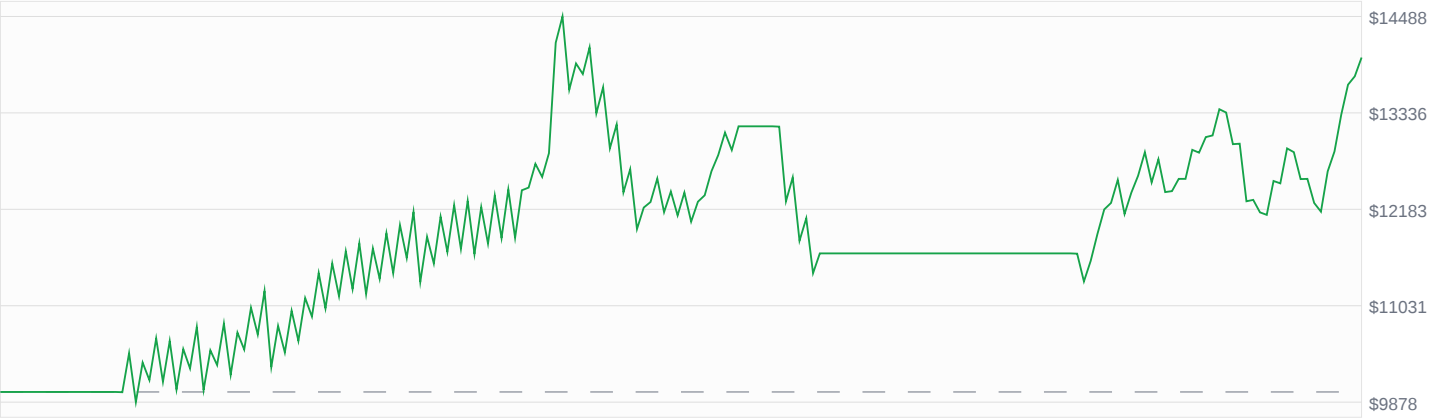
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v587 backtest on LPG shows a +39.93% ROI with a 66.7% win rate, yet the statistical confidence is critically low given only three executed trades. While the Sharpe ratio of 1.10 suggests reasonable risk-adjusted returns, the 21.86% maximum drawdown indicates significant volatility exposure during the short sample period. Relying on such a limited dataset to validate strategy robustness is dangerous as it likely captures noise rather than genuine market edge. The next step must be expanding the backtest horizon and increasing trade frequency to achieve a statistically significant sample size for reliable performance attribution.

ADDITIONAL METRICS

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