



Backtest #33902 · LPG · EVO_EVOEVOEVOE_v651

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_v651 strategy delivered a 39.93% ROI with a 66.7% win rate, yet the 21.86% maximum drawdown and mere three total trades severely undermine statistical confidence in these results. While the positive Sharpe ratio of 1.10 suggests favorable risk-adjusted returns, the extreme sample size renders the performance highly volatile and prone to overfitting. The strategy likely captured a specific short-term anomaly rather than a robust, repeatable edge in the LPG market. To validate this approach, you must expand the parameter space and test across multiple assets to ensure the signals are not coincidental. Without further diversification and sample expansion, deploying this bot live remains an unmitigated gamble.

ADDITIONAL METRICS

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