



Backtest #35710 · LPG · EVO_EVOEVOEVOE_v784

ROI

+44.16%

Sharpe

1.17

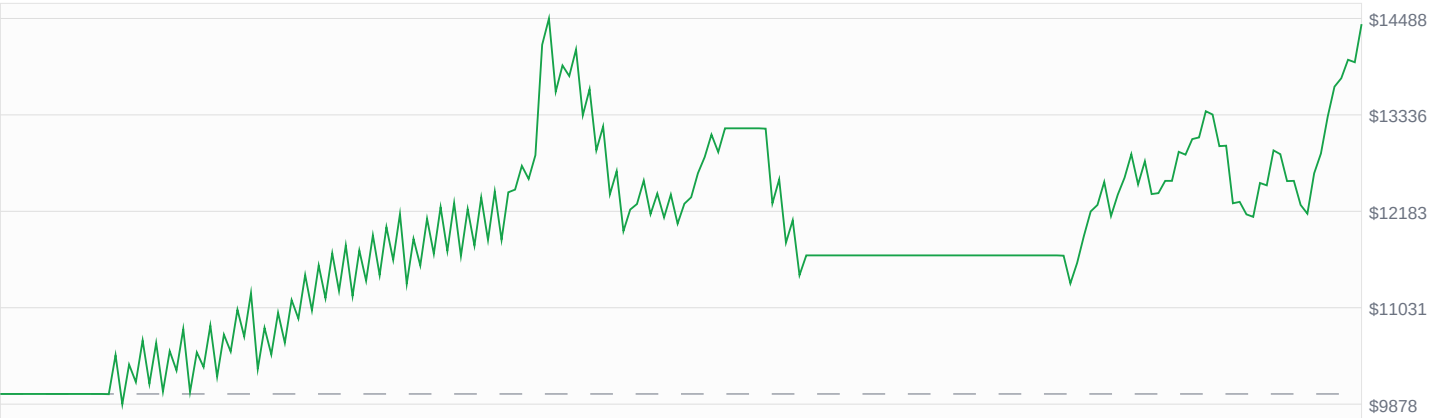
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v784 strategy on LPG generated a 44.16% return, yet the 3-trade sample size renders the 1.17 Sharpe ratio statistically insignificant and prone to overfitting. While the 66.7% win rate suggests favorable selection criteria, the 21.86% maximum drawdown indicates substantial volatility risk that the current sample cannot fully quantify. Confidence in this performance profile is low because short backtest horizons often fail to capture regime changes or rare tail events. The immediate next step is to expand the backtest lookback period to at least 500 trades to validate robustness before live deployment.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73