



Backtest #36871 · LPG · EVO_EVOEVOEVOE_v771

ROI

+34.46%

Sharpe

0.99

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v771 strategy on LPG generated a nominal +34.46% ROI, but the sample size of only three trades creates severe statistical uncertainty. While the 66.7% win rate is positive, it is not statistically significant enough to validate the 0.99 Sharpe ratio against potential regime shifts. The 21.82% maximum drawdown reveals substantial volatility that was likely smoothed by the small number of executed positions. To mitigate these risks, you must expand the backtest window to include more market regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13