



Backtest #38638 · LPG · EVO_EVOEVOEVOE_v619

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v619 strategy on LPG achieved a 40% gain with a 1.10 Sharpe, yet a mere three trades renders these metrics statistically insignificant and prone to extreme variance. While the 67% win rate suggests a robust edge, the 21.8% maximum drawdown indicates high exposure risk relative to the small sample size. You must expand the dataset or tighten filters to validate if the setup is consistent rather than lucky. Proceed with a forward test on live capital to confirm the edge before scaling position sizes.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47