



Backtest #38850 · LPG · EVO_EVOEVOEVOE_v872

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_v872 strategy delivered a +40.41% return on LPG with a Sharpe ratio of 1.10, yet the sample size of only three trades renders these statistics statistically insignificant. The 21.82% maximum drawdown indicates substantial volatility exposure that must be scrutinized before live deployment. While the win rate of 66.7% suggests robustness, the lack of trade diversity prevents meaningful assessment of the system's consistency. We must run a forward test or extend the backtest period to validate performance across broader market conditions.

ADDITIONAL METRICS

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