



Backtest #40016 · LPG · EVO_EVOEVOEVOE_v2081

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_v2081 strategy generated a 40.41% return on LPG with a 66.7% win rate, but the statistical significance is negligible due to only 3 total trades. While the 1.10 Sharpe ratio suggests reasonable efficiency, the 21.82% maximum drawdown indicates high volatility risk that a small sample size cannot fully quantify. Relying on these metrics for deployment is premature as the lack of trade history prevents robust assessment of consistency during market stress. The next critical step is to expand the backtest window or adjust parameters to generate at least 50 trades before live deployment. This approach ensures the strategy exhibits stability beyond a lucky few outcomes.

ADDITIONAL METRICS

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