



Backtest #47262 · LPG · EVO_EVOEVOEVOE_v604

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v604 strategy on LPG achieved a 42.10% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. While the Sharpe ratio of 1.14 suggests decent risk-adjusted returns, the 21.82% maximum drawdown indicates high volatility exposure that requires further scrutiny. The limited trade history prevents reliable assessment of strategy robustness across different market regimes. The next step is to run a walk-forward analysis on a larger dataset to validate performance stability before any live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40