



Backtest #47333 · LPG · EVO\_EVOEVOEVOE\_v632

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\_v632 strategy on LPG delivered a +42.10% return with a 66.7% win rate, yet the statistical significance is negligible due to only 3 total trades executed. While the high Sharpe ratio of 1.14 suggests efficient risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility exposure that cannot be fully assessed with such a limited sample size. The results likely overfit recent price action rather than capturing robust market dynamics across different regimes. Increasing the backtest window to include diverse market conditions is the necessary next step to validate strategy resilience before 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 |