



Backtest #51802 · LPG · EVO\_EVOEVOEVOE\_v765

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO\_EVOEVOEVOE\_v765 strategy on LPG delivered a 36.29% ROI with a 66.7% win rate, yet the sample of only three trades creates severe statistical noise that invalidates the 1.04 Sharpe ratio. Although the risk-adjusted returns look promising, the 21.82% maximum drawdown suggests volatility sensitivity that the limited data cannot confirm. Relying on these metrics is premature because such a small dataset often masks critical regime failures or random luck. Before deployment, run a walk-forward analysis on a larger historical window to validate signal stability across different market regimes.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 36.29%     |
| Sortino Ratio   | 0.86       |
| Turnover        | 7.16x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13632.73 |