



Backtest #44949 · LPG · EVO_EVOEVOEVOE_v2219

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_v2219 strategy shows a 40.41% ROI on LPG, driven by a 66.7% win rate and a manageable 21.82% maximum drawdown. However, the Sharpe ratio of 1.10 suggests only moderate risk-adjusted returns, and the three total trades provide insufficient data to validate the edge with statistical confidence. The limited sample size makes the performance highly sensitive to outliers, preventing any definitive conclusion on robustness. A prudent next step is to expand the backtest window or increase trade frequency to gather more data points before live deployment.

ADDITIONAL METRICS

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