



Backtest #45183 · LPG · EVO_EVOEVOEVOE_v2351

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 +40.41% ROI and 66.7% win rate suggest strong directional accuracy on LPG, but the sample size of only three trades renders the 1.10 Sharpe ratio statistically meaningless for institutional confidence. The 21.82% max drawdown is excessive relative to the limited profit, indicating poor risk control or unfavorable exit timing in this short sequence. This sparse dataset cannot validate the EVO_EVOEVOEVOE_v2351 strategy's robustness or provide reliable insights into its true edge. To establish statistical significance, execute a minimum of two hundred trades across varying market regimes before evaluating further.

ADDITIONAL METRICS

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