



Backtest #48353 · LPG · EVO\_EVOEVOEVOE\_v2282

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\_v2282 backtest on LPG shows a +42.10% ROI but suffers from severe statistical noise due to only three trades. A Sharpe ratio of 1.14 and 66.7% win rate are misleading without sufficient sample size to confirm robustness. The 21.82% maximum drawdown indicates significant risk exposure that warrants deeper scrutiny before live deployment. We must increase the sample size through extended backtesting or walk-forward analysis to validate the strategy's edge.

ADDITIONAL METRICS

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