



Backtest #49370 · LPG · EVO_EVOEVOEVOE_v1823

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_v1823 strategy generated a +42.10% ROI on LPG, yet a mere 3 trades renders statistical significance nearly impossible. While the 1.14 Sharpe ratio suggests decent risk-adjusted returns, the 21.82% drawdown indicates severe volatility exposure per position. The 66.7% win rate likely stems from survivorship bias rather than robust edge given the limited sample size. Expanding the backtest window to capture at least 50 trades is the mandatory next step 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