



Backtest #55848 · LPG · EVO_EVOEVOEVOE_v2352

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v2352 strategy shows a 41.35% gain on LPG, yet the Sharpe ratio of 1.13 and 21.82% drawdown reveal significant volatility. With only three trades, the statistical confidence is minimal, making the 66.7% win rate unreliable for live deployment. The strategy likely failed to capture broader trend shifts due to insufficient sample data and overfitting to a narrow range. A prudent next step is expanding the backtest window to include different market regimes before considering live execution.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63