



Backtest #38402 · LPG · EVO_EVOEVOEVOE_v523

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_v523 strategy on LPG delivered a nominal +40.41% return, but the statistical validity is critically compromised by only three total trades. Such a minuscule sample size renders the 66.7% win rate and 1.10 Sharpe ratio unreliable indicators of true edge rather than variance. The 21.82% peak drawdown suggests significant volatility exposure that could easily worsen in future live conditions. Before deploying any capital, we must expand the backtest window to include at least 100 trades to ensure robustness.

ADDITIONAL METRICS

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