



Backtest #46135 · LPG · EVO_EVOEVOEVOE_v742

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_v742 strategy on LPG generated a robust 40.41% return with a 1.10 Sharpe ratio, yet the 21.82% drawdown is concerning given the low trade count. Statistical confidence is negligible with only three trades, making the 66.7% win rate a potential statistical fluke rather than a robust edge. The volatility captured during these few events suggests high sensitivity to price action that has not been stress-tested. We must expand the sample size through extended backtesting or walk-forward analysis to validate if this performance replicates. This is educational analysis, not investment advice.

ADDITIONAL METRICS

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