



Backtest #52926 · LPG · EVO_EVOEVOEVOE_v2080

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_v2080 strategy on LPG generated a 41.35% return, yet the 21.82% drawdown and only three trades severely limit statistical confidence. A win rate of 66.7% suggests edge, but the narrow sample size prevents reliable risk assessment or Sharpe ratio interpretation. The strategy likely failed to capture volatility or liquidity nuances typical of LPG markets. We must expand the backtest window and increase trade frequency to validate performance before live deployment.

ADDITIONAL METRICS

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