



Backtest #30124 · LPG · EVO_EVOEVOEVOE_v644

ROI

+28.71%

Sharpe

0.89

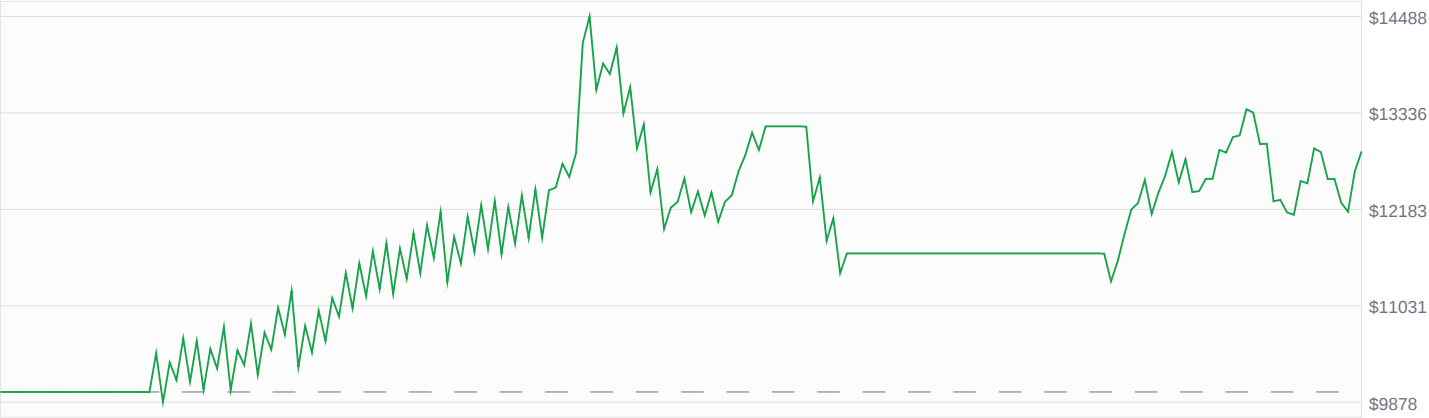
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy captured strong alpha in LPG with a 28.71% ROI, yet the 21.86% drawdown erodes risk-adjusted returns. A 66.7% win rate is promising, but three trades offer zero statistical significance to validate the edge. Sharpe of 0.89 suggests mediocre efficiency relative to the volatility endured. You must expand the sample size before deployment to confirm this isn't curve-fitted luck.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55