



Backtest #33529 · LPG · EVO_EVOEVOEVOE_v534

ROI

+39.93%

Sharpe

1.10

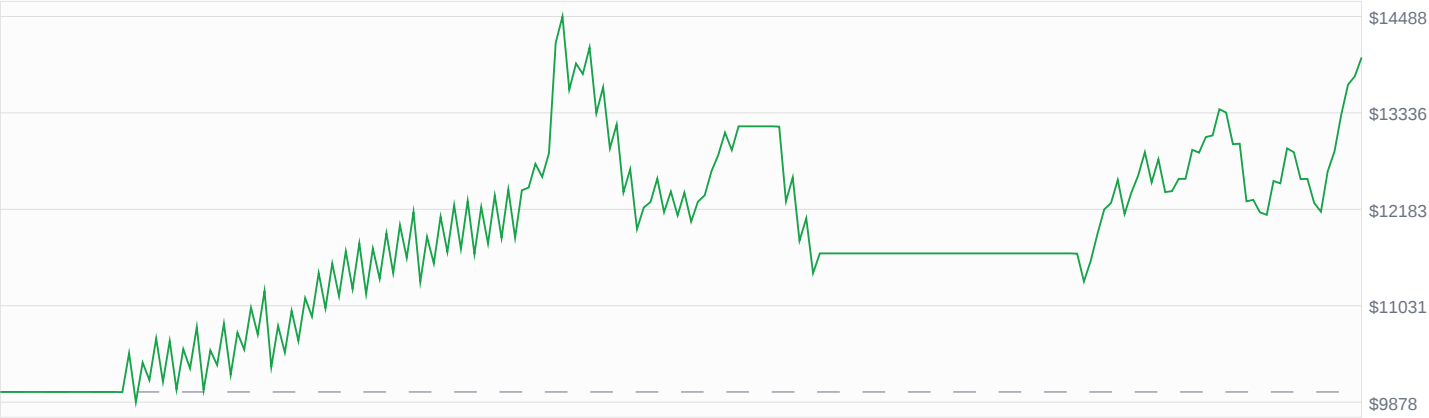
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v534 backtest on LPG shows a 39.93% return with a 66.7% win rate, yet the Sharpe ratio of 1.10 and a 21.86% drawdown indicate significant volatility relative to the small sample size. Only three trades provide insufficient statistical confidence to generalize performance or validate the strategy's robustness across different market regimes. While the final capital grew to \$13,997.51, the high drawdown suggests poor risk-adjusted stability for a production environment. The next step is to expand the backtest window and test on additional assets to assess out-of-sample performance before deploying live capital.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51