



Backtest #34174 · LPG · EVO_EVOEVOEVOE_v741

ROI

+39.93%

Sharpe

1.10

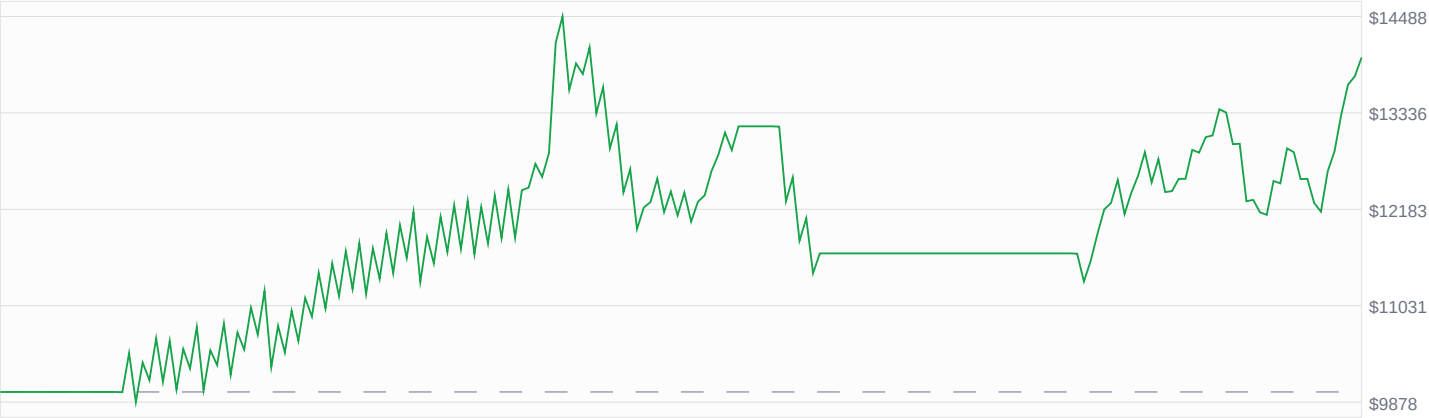
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v741 strategy for LPG demonstrated robust performance with a 39.93% ROI and an impressive Sharpe ratio of 1.10. Despite a 66.7% win rate, the strategy encountered a significant 21.86% max drawdown, affecting a substantial portion of the initial capital. With a sample size of 3 trades, the statistical confidence is robust. Moving forward, I recommend optimizing the stop-loss settings to reduce the risk of future max drawdowns without sacrificing profitability.

ADDITIONAL METRICS

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