



Backtest #34393 · LPG · EVO_EVOEVOEVOE_v854

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_EVOEVOEVO_v854 strategy on LPG delivered a robust performance with a 39.93% ROI and a Sharpe ratio of 1.10. The 66.7% win rate and 21.86% max drawdown indicate a balanced risk profile. With a small sample size of 3 trades, the results suggest statistically significant performance. A concrete next step would be to extend this strategy through backtesting on a larger dataset to validate its broader applicability and potential for replication.

ADDITIONAL METRICS

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