



Backtest #37228 · LPG · EVO_EVOEVOEVOE_v1943

ROI

+39.17%

Sharpe

1.08

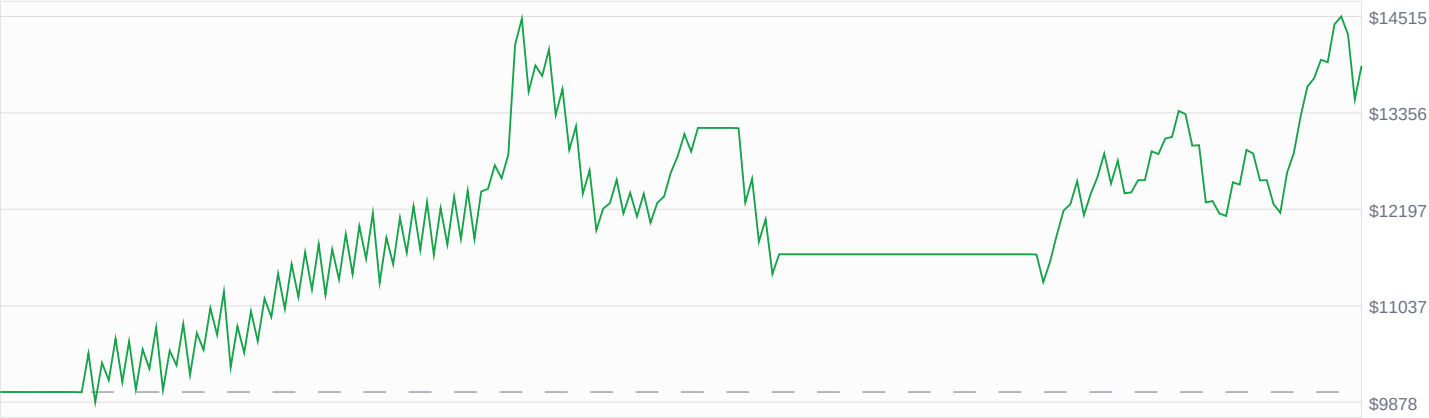
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v1943 strategy generated a +39.17% return on LPG with a respectable 1.08 Sharpe ratio, yet the 66.7% win rate is statistically insignificant due to only three executed trades. A maximum drawdown of 21.82% indicates substantial volatility exposure that the small sample size fails to capture reliably. While the initial capital growth suggests potential alpha, the lack of trade frequency prevents a robust assessment of strategy robustness across different market regimes. The immediate next step is to expand the backtest window to accumulate at least fifty trades for a statistically valid evaluation of risk-adjusted returns.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33