



Backtest #49232 · LPG · EVO_EVOEVOEVOE_v766

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v766 strategy on LPG generated a 42.10% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown and Sharpe ratio of 1.14 reveal high volatility and inconsistent risk-adjusted returns. Such a low trade count of only three executions severely limits statistical confidence, making the performance highly sensitive to a single outlier rather than a robust signal. While the strategy captured significant upside, the lack of trade frequency suggests the entry logic is too restrictive to generate reliable alpha in current market conditions. A practical next step is to widen the entry filters or adjust the lookback period to increase trade frequency and validate the strategy's consistency over a larger sample.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40