



Backtest #37931 · LPG · EVO_EVOEVOEVOE_v777

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v777 strategy delivered a 40.41% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown exposes significant vulnerability in volatile conditions. Statistical confidence remains critically low due to only three trades, rendering the 1.10 Sharpe ratio and profitability metrics insufficient for institutional deployment. While the capital grew to \$14,045.47, the lack of trade volume suggests the entry filters are either too restrictive or misaligned with current market microstructure. The next step must be a robust out-of-sample backtest with expanded parameters to validate whether this edge persists beyond a single market regime.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47