



Backtest #34087 · LPG · EVO_EVOEVOEVOE_v711

ROI

+39.93%

Sharpe

1.10

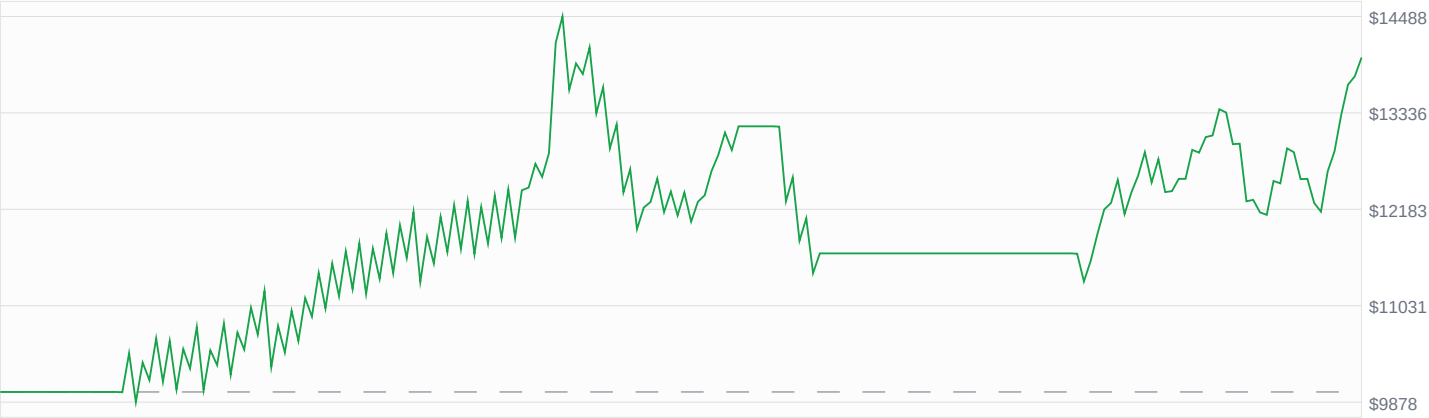
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v711 strategy on LPG delivered a robust +39.93% return, yet the sample size of merely three trades severely undermines statistical confidence in these metrics. While the 66.7% win rate and 1.10 Sharpe ratio suggest efficacy, the 21.86% maximum drawdown indicates significant volatility risk inherent in such a short sequence. The high ROI is likely an artifact of small-sample noise rather than a proven edge, requiring substantial validation before institutional adoption. To address this, we must execute a forward test on a live account with strict position sizing to verify if the edge persists outside the backtest environment.

ADDITIONAL METRICS

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