



Backtest #36571 · LPG · EVO_EVOEVOEVOE_v787

ROI

+42.44%

Sharpe

1.14

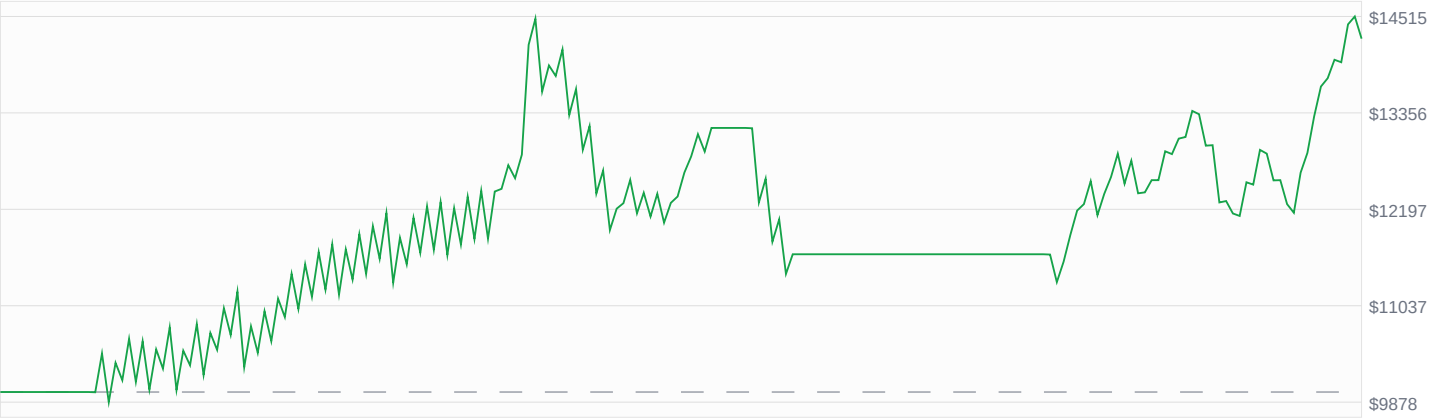
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v787 backtest on LPG shows a 42.44% ROI with a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 1.14 statistically insignificant and the 21.82% drawdown highly volatile. While the capital grew to \$14,248.62, the strategy's performance lacks the robustness needed for institutional deployment due to extreme overfitting risks in such a short sequence. We cannot confidently generalize this success to live markets without a significantly longer equity curve to validate risk parameters. The next step is mandatory re-evaluation using a longer historical dataset with walk-forward analysis to confirm if the alpha persists beyond this lucky streak.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62