



Backtest #38410 · LPG · EVO_EVOEVOEVOE_v517

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_EVOEVOE_v517 strategy on LPG shows a 40.41% ROI and 1.10 Sharpe, yet the 21.82% drawdown reveals excessive volatility for institutional standards. With only 3 trades, the 66.7% win rate lacks statistical significance and cannot support robust risk modeling or confidence intervals. The single trade structure indicates overfitting to specific market noise rather than capturing sustainable alpha. Increasing the simulation scope to at least 100 trades is required to validate whether this performance is reproducible or a data artifact.

ADDITIONAL METRICS

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