



Backtest #38938 · LPG · EVO_WEBIDEA_v933

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_WEBIDEA_v933 strategy generated a +40.41% ROI on LPG, but the high 21.82% drawdown and single-digit trade count indicate severe underfitting rather than robust alpha. A Sharpe of 1.10 with only three trades lacks statistical significance and could easily be a statistical fluke. The win rate of 66.7% appears inflated due to the minimal sample size, masking potential exposure to tail risk during volatility spikes. We must immediately expand the backtest horizon and increase trade frequency to validate whether this edge persists across different market regimes. Proceed with caution until a larger dataset confirms the strategy's reliability beyond this narrow performance window.

ADDITIONAL METRICS

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