



Backtest #47310 · LPG · EVO_EVOEVOEVOE_v838

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v838 backtest on LPG shows a +42.10% return, but the 21.82% drawdown and only three trades indicate severe overfitting and statistical unreliability. A Sharpe of 1.14 is acceptable only when supported by sufficient trade frequency, which is clearly lacking here to confirm robustness. The strategy likely captured a specific short-term anomaly rather than a persistent edge, making the win rate of 66.7% statistically insignificant. We must expand the sample size with more data points before considering this approach viable for live deployment. The immediate next step is to retest the strategy on a broader dataset to validate its performance across different market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40