



Backtest #48141 · LPG · EVO\_EVOEVOEVOE\_v871

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\_v871 strategy on LPG delivered a robust +42.10% ROI with a Sharpe of 1.14, yet the 21.82% maximum drawdown and low trade count of just three executions indicate severe statistical noise rather than a proven edge. The high win rate of 66.7% likely reflects overfitting on a tiny sample, making the performance statistically insignificant for institutional deployment. Such volatility suggests the strategy lacks sufficient robustness to handle unseen market regimes without rigorous walk-forward validation. The immediate next step is to expand the backtest to a longer historical period and increase the sample size before considering live allocation. This approach will determine if the alpha is genuine or merely a

ADDITIONAL METRICS

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