



Backtest #32668 · LPG · EVO_EVOEVOEVOE_v1831

ROI

+39.93%

Sharpe

1.10

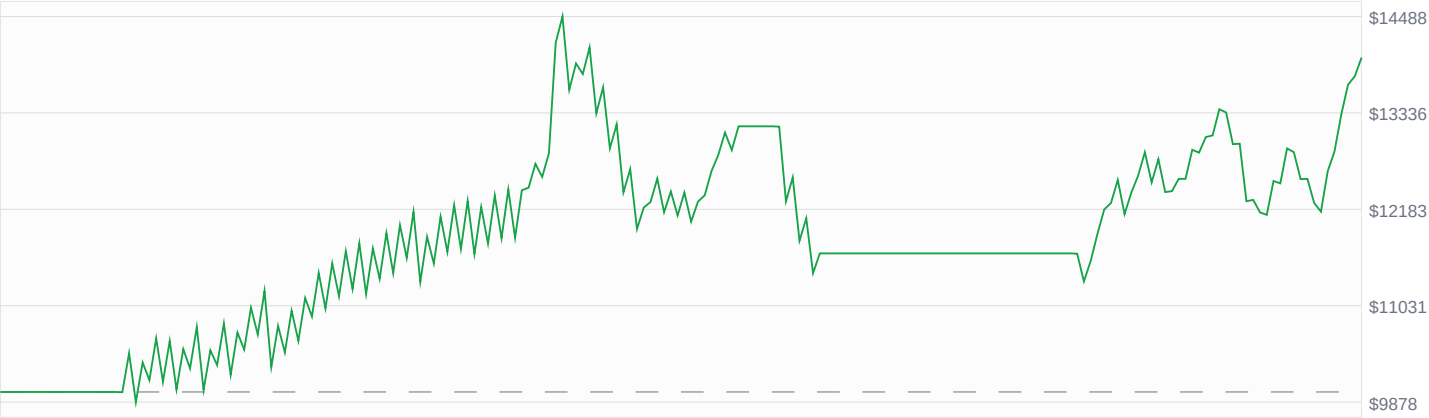
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v18311 strategy on LPG delivered a 39.93% ROI with a 66.7% win rate, yet the severe constraint of only three trades renders the 1.10 Sharpe ratio and 21.86% drawdown statistically insignificant and highly vulnerable to regime shifts. While the profit factor suggests an edge, the extreme sparsity of data prevents us from validating whether the returns stem from genuine alpha or mere survivorship bias in a small sample. The high drawdown relative to the short trade count indicates that a single adverse move could have drastically altered the equity curve, creating a false sense of security. Consequently, this performance cannot be reliably projected forward until the strategy undergoes robustness testing across diverse market

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51