



Backtest #32747 · LPG · EVO_EVOEVOEVOE_v1829

ROI

+39.93%

Sharpe

1.10

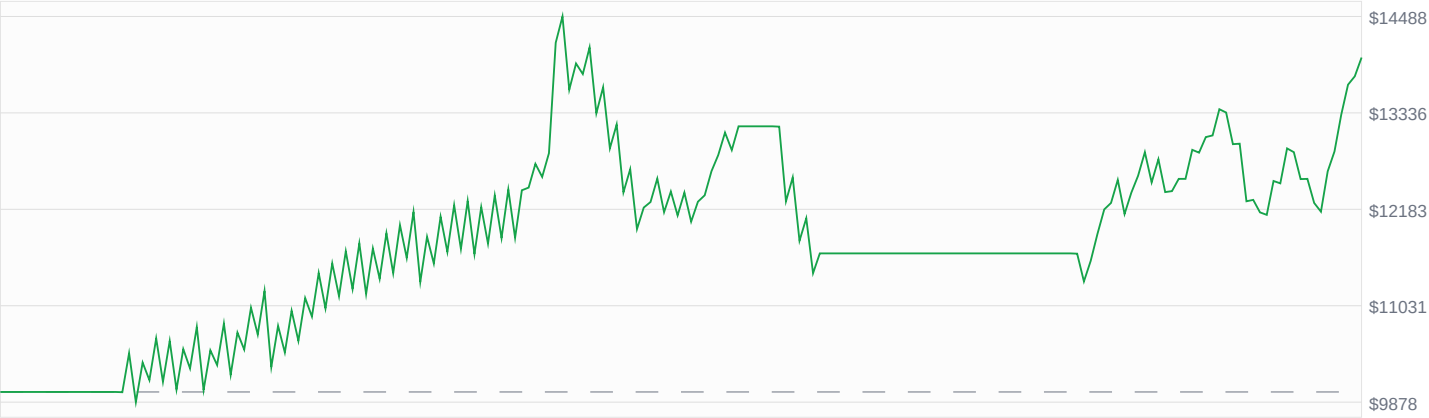
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1829 strategy generated a +39.93% ROI on LPG with a 1.10 Sharpe ratio, yet the +21.86% drawdown and 66.7% win rate derived from only three trades render these metrics statistically insignificant. The extreme sample size creates a high probability of overfitting, meaning the observed performance could easily be noise rather than a sustainable alpha. While the return-to-risk ratio appears attractive, the lack of trade frequency prevents any reliable assessment of strategy robustness under varied market conditions. Immediate action requires expanding the backtest window or adjusting parameters to generate a minimum of fifty trades before deployment.

ADDITIONAL METRICS

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