



Backtest #33626 · LPG · EVO\_EVOEVOEVOE\_v567

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\_v567 strategy generated a +39.93% ROI on LPG, yet the statistical significance is negligible due to a sample size of merely three trades. While the 66.7% win rate and 1.10 Sharpe ratio appear promising, the 21.86% maximum drawdown reveals substantial volatility risk that cannot be confidently modeled with such limited data. This performance profile is highly susceptible to overfitting and random noise rather than robust market alpha. The primary next step must be expanding the backtest timeframe to generate a statistically significant sample size for reliable validation.

ADDITIONAL METRICS

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