

Backtest #33663 · LPG · EVO_EVOEVOE_v1839

ROI

+39.93%

Sharpe

1.10

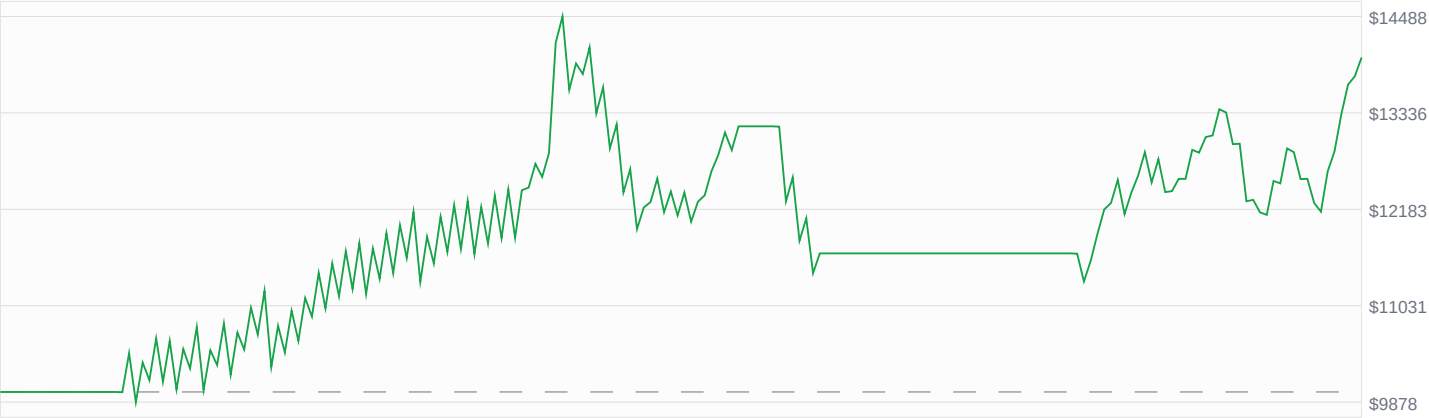
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v1839 strategy on LPG delivered a +39.93% ROI with a 66.7% win rate, yet the 21.86% drawdown and low Sharpe of 1.10 reveal extreme volatility. With only three total trades, the statistical confidence is negligible, making the performance highly susceptible to outliers and lack of robustness. The high return stems from a single winner rather than a consistent edge, which is dangerous for live deployment. We must immediately expand the sample size via a longer backtest or a different timeframe to validate the alpha. Do not deploy this strategy until the Sharpe ratio exceeds 1.5 and the drawdown stabilizes under 15% on a larger dataset.

ADDITIONAL METRICS

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