



Backtest #33997 · LPG · EVO_EVOEVOEVOE_v676

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_v676 strategy on LPG delivered a 39.93% ROI with a 66.7% win rate, yet the 21.86% drawdown and meager three trades expose severe statistical fragility. The sample size is critically insufficient to validate the 1.10 Sharpe ratio, as a single losing trade could have wiped out half the gains. While the gross returns appear promising, the lack of diversification and low trade frequency make the results highly susceptible to curve fitting and overfitting. The strategy requires immediate parameter optimization to increase trade frequency and stress-testing to ensure robustness against volatile market shifts.

ADDITIONAL METRICS

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