



Backtest #49671 · LPG · EVO\_EVOEVOEVOE\_v585

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v585 backtest on LPG shows a 42.1% ROI with a 1.14 Sharpe ratio, yet the 66.7% win rate is statistically insignificant given only three total trades. A 21.8% maximum drawdown on such a small sample size creates high volatility risk that cannot be meaningfully assessed without more data points. Current performance metrics are likely overfitting noise rather than capturing genuine market alpha for this asset. I will run a deeper parameter optimization with expanded lookback periods to validate if this strategy can sustain profitability beyond this narrow sample.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |