



Backtest #52991 · LPG · EVO\_EVOEVOEVOE\_v2081

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v2081 strategy generated a 41.35% return on LPG with a 1.13 Sharpe ratio, yet its statistical validity is critically undermined by only three trades. A win rate of 66.7% and a 21.82% maximum drawdown are meaningless without sufficient sample size to confirm robustness against regime shifts. The high return per trade suggests an overfitting risk rather than genuine alpha generation on this asset. We must run a walk-forward analysis or expand the test period to validate whether this performance holds under different market conditions.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.35%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14139.63 |