



Backtest #51475 · LPG · EVO\_EVOEVOEVOE\_v1718

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v1718 strategy on LPG generated a +36.29% return, yet the statistical significance is negligible due to only 3 executed trades. While the 66.7% win rate and 1.04 Sharpe ratio appear promising, a 21.82% maximum drawdown on such a small sample suggests high volatility rather than sustainable alpha. Relying on these metrics for live deployment is risky as the results likely reflect overfitting or random noise rather than a robust edge. The primary next step is to expand the backtest period or adjust the entry logic to increase trade frequency for a more statistically valid evaluation.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 36.29%     |
| Sortino Ratio   | 0.86       |
| Turnover        | 7.16x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13632.73 |