



Backtest #51368 · LPG · EVO\_EVOEVOEVOE\_v620

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\_v620 backtest on LPG shows a 36.29% ROI with a 66.7% win rate, yet the sample size of only three trades makes statistical significance impossible. A Sharpe of 1.04 suggests acceptable risk-adjusted returns, but the 21.82% maximum drawdown indicates severe volatility exposure during this short window. The strategy likely suffered from overfitting or random noise rather than capturing a robust market edge. Increasing the sample size through extended look-back periods is the mandatory next step before live deployment.

ADDITIONAL METRICS

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