



Backtest #47395 · LPG · EVO_EVOEVOEVOE_v645

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_v645 strategy on LPG generated a robust 42.10% return with a Sharpe ratio of 1.14, yet the 21.82% maximum drawdown and mere three executed trades severely limit statistical confidence in this sample. While the 66.7% win rate suggests effective signal generation, the narrow dataset prevents validation of the strategy's resilience across different market regimes. This performance could easily be a statistical outlier rather than a systemic edge, risking significant loss if applied blindly to live capital. The immediate next step is to expand the backtest horizon or adjust parameters to generate a larger sample size before deployment.

ADDITIONAL METRICS

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