



Backtest #47402 · LPG · EVO_EVOEVOEVOE_v647

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_v647 strategy on LPG delivered a 42.10% ROI with a 66.7% win rate, yet the statistical significance is negligible given only three trades executed. A Sharpe ratio of 1.14 suggests reasonable efficiency, but the 21.82% drawdown indicates substantial risk exposure that the small sample size fails to quantify reliably. One trade generating disproportionate returns often masks poor underlying logic rather than confirming a robust alpha. To validate the edge, we must expand the test period or adjust parameters to generate a statistically meaningful 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