



Backtest #47638 · LPG · EVO_EVOEVOEVOE_v859

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_v859 backtest on LPG shows a 42.10% return driven by three trades, yet the statistical significance is negligible with such a small sample size. While the 66.7% win rate and 1.14 Sharpe ratio suggest a positive edge, the 21.82% maximum drawdown indicates substantial volatility and risk that cannot be assessed reliably without more data. The performance is likely an outlier rather than a repeatable pattern, so the current metrics offer very low confidence for deployment. Proceed with caution and avoid live execution until the strategy generates a larger dataset to validate its consistency. The next logical step is to run an extended simulation using different market regimes to see if the results hold under varied

ADDITIONAL METRICS

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