



Backtest #50074 · LPG · EVO_EVOEVOEVOE_v1965

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_v1965 strategy on LPG shows a +42.10% return, yet the statistical significance is critically weak due to only three total trades. While the 66.7% win rate and 1.14 Sharpe ratio suggest potential edge, the 21.82% maximum drawdown reveals high volatility risk that a small sample size cannot yet quantify with confidence. The performance is likely driven by survivorship bias or a lucky few entries rather than a robust, repeatable alpha. A concrete next step is to expand the backtest window to include more market regimes and increase trade frequency to validate these metrics. Without more data points, the strategy remains unproven and too risky for institutional deployment.

ADDITIONAL METRICS

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