



Backtest #52248 · LPG · EVO_EVOEVOEVOE_v868

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v868 strategy generated a +41.35% ROI on LPG with a 66.7% win rate, yet the statistical validity is negligible given only three trades executed. A 21.82% maximum drawdown exposes significant tail risk that the high Sharpe ratio of 1.13 fails to mitigate due to the small sample size. The results likely reflect random noise rather than a robust alpha signal, as the strategy lacks sufficient data to confirm consistency across market regimes. We must expand the backtest window or adjust parameters to increase trade frequency before deeming the approach viable for institutional deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63