



Backtest #52701 · LPG · EVO_EVOEVOEVOE_v1856

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_EVOEVOE_v1856 strategy generated a +41.35% return on LPG, but the statistical significance is negligible due to only three trades. While the 1.13 Sharpe ratio suggests decent risk-adjusted returns, a 21.82% maximum drawdown indicates high volatility exposure that could erode gains rapidly in live markets. The 66.7% win rate is promising yet unreliable without a larger sample to confirm consistency across different market regimes. You should run a walk-forward analysis with expanded parameters to validate performance before deploying live capital.

ADDITIONAL METRICS

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