



Backtest #55114 · LPG · EVO_EVOEVOEVOE_v1798

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_v1798 strategy generated a +41.35% ROI on LPG with a respectable Sharpe ratio of 1.13, driven by a 66.7% win rate across only three trades. However, the low trade count severely limits statistical significance, making the 21.82% maximum drawdown highly volatile and potentially misleading as a risk metric. While the results appear profitable, such a small sample size does not reliably predict future performance under different market regimes. We must treat these figures as a hypothesis rather than a confirmed edge until the strategy generates a larger dataset. The immediate next step is to run a forward test or expand the backtest window to validate consistency before any capital deployment.

ADDITIONAL METRICS

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