



Backtest #55602 · LPG · EVO_EVOEVOEVOE_v2312

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_v2312 strategy on LPG delivered a 41.35% return, but the results rely on a statistically insignificant sample of only three trades. A 21.82% drawdown alongside a 1.13 Sharpe ratio suggests the observed alpha is likely noise rather than a robust edge. Confidence in this performance is low given the minimal data points, making any generalization risky. The next step is to expand the backtest horizon or adjust parameters to generate a larger sample size before live deployment.

ADDITIONAL METRICS

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