



Backtest #55693 · LPG · EVO\_EVOEVOEVOE\_v2184

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\_v2184 backtest on LPG shows a 41.35% return but lacks statistical significance due to only three trades. While the 1.13 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility exposure. A win rate near two-thirds is promising yet unreliable given the tiny sample size and potential overfitting. The next step is to run a walk-forward analysis across multiple years to validate strategy robustness 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 |