



Backtest #56285 · LPG · EVO_EVOEVOEVOE_v547

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_v547 strategy on LPG delivered a 41.35% return with a 66.7% win rate, yet the 21.82% maximum drawdown indicates severe volatility exposure. Only three trades occurred, rendering the Sharpe ratio of 1.13 statistically insignificant and the performance highly susceptible to overfitting. The strategy likely captured a single favorable move while failing to replicate robustness across different market regimes. To validate the edge, you must backtest this logic on a longer historical dataset with a minimum of 100 trades to ensure statistical significance.

ADDITIONAL METRICS

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