



Backtest #45033 · LPG · EVO_EVOEVOEVOE_v2116

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for LPG under the EVO_EVOEVOEVOE_v2116 strategy shows a 40.41% return driven by just three trades, creating a statistically insignificant sample that masks true regime behavior. While the 1.10 Sharpe ratio and 66.7% win rate suggest directional efficiency, a 21.82% maximum drawdown indicates significant volatility risk during adverse market conditions. The high per-trade profit suggests potential overfitting to specific price levels rather than robust alpha generation across market cycles. Future iterations must validate this strategy on a longer historical dataset and test against out-of-sample data before live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47