



Backtest #47023 · LPG · EVO_EVOEVOEVOE_v534

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v534 strategy on LPG generated a 42.1% return, but the sample size of only three trades renders the 66.7% win rate statistically insignificant and highly volatile. While the positive Sharpe ratio of 1.14 suggests reasonable risk-adjusted returns, the 21.8% maximum drawdown indicates substantial downside risk during the few active periods. Reliance on such a thin dataset masks the strategy's true behavior under stress and prevents reliable generalization of its performance. We must expand the backtest window or adjust parameters to validate these results against a robust sample before deployment. The immediate next step is running a longer historical simulation to confirm whether this profit potential persists without

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40