



Backtest #50236 · LPG · EVO_EVOEVOEVOE_v1971

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_v1971 strategy generated a 42.10% ROI on LPG but executed only three trades, rendering the Sharpe ratio of 1.14 and 66.7% win rate statistically insignificant due to extreme sample size. The 21.82% maximum drawdown suggests high volatility exposure that lacks sufficient data points to confirm robustness over varying market regimes. This performance cannot be generalized or trusted for live deployment without a larger backtest window to validate consistency across different market cycles. The immediate next step is to run an out-of-sample backtest with expanded historical data to determine if the alpha is genuine or a result of overfitting.

ADDITIONAL METRICS

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