



Backtest #51401 · LPG · EVO_EVOEVOEVOE_v650

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v650 strategy on LPG generated a +36.29% return, yet the statistical significance is negligible due to only three executed trades. A 21.82% maximum drawdown with a 1.04 Sharpe ratio suggests high volatility and a lack of robust risk adjustment in the current parameter set. The 66.7% win rate is misleading without a larger sample size, indicating that the signal logic may be overfitting to historical noise. We must expand the backtest window or reduce trade frequency requirements to validate performance reliability before live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73