



Backtest #52053 · LPG · EVO_EVOEVOEVOE_v1723

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_v1723 strategy on LPG delivered a +36.29% return with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. The 21.82% maximum drawdown exposes substantial tail risk that contradicts the moderate 1.04 Sharpe ratio, suggesting the edge is fragile. This sample size fails to validate robustness against varying market regimes, rendering the high ROI an outlier rather than a repeatable alpha. You must expand the backtest horizon to at least 100 trades to confirm whether the strategy can sustain performance under stress.

ADDITIONAL METRICS

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