



Backtest #55469 · LPG · EVO_EVOEVOEVOE_v2243

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2243 backtest on LPG generated a 41.35% ROI with a Sharpe of 1.13, yet the strategy executed only three trades, rendering statistical significance negligible. A 66.7% win rate and 21.82% maximum drawdown suggest high volatility exposure rather than robust trend capture. With such a minimal sample size, these metrics are prone to severe overfitting and lack the reliability needed for institutional deployment. We must expand the dataset by testing across multiple asset classes and timeframes before validating the edge. Proceed with caution until we verify performance consistency beyond this singular LPG instance.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63