



Backtest #56960 · LPG · EVO_EVOEVOEVOE_v2165

ROI

+49.35%

Sharpe

1.28

Win Rate

66.7%

Max Drawdown

-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2165 strategy on LPG generated a +49.35% return with a 1.28 Sharpe ratio, yet the sample size of only three trades renders these statistics statistically insignificant. The 20.94% maximum drawdown suggests high volatility exposure, while the 66.7% win rate lacks the historical depth to confirm robustness. Such low trade counts often indicate overfitting or extreme rarity, meaning the strategy currently lacks statistical confidence for institutional deployment. The immediate next step is to run a multi-year backtest to expand the sample size and validate whether these metrics hold under varied market conditions.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90