



Backtest #34023 · LPG · EVO_EVOEVOEVOE_v856

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v856 strategy generated a 39.93% ROI on LPG with a 1.10 Sharpe ratio, yet the statistical significance is negligible due to only three total trades. While the 66.7% win rate suggests edge, the 21.86% max drawdown reveals substantial volatility that cannot be reliably modeled with such a tiny sample size. The high return is likely an outlier rather than a sustainable alpha, making the strategy's robustness highly questionable at this stage. We must expand the backtest horizon or reduce position sizing to validate performance before deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51