



Backtest #34124 · LPG · EVO_EVOEVOEVOE_v872

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_v872 strategy on LPG delivered a robust +39.93% return, though statistical significance is critically compromised by only three executed trades. While the 66.7% win rate and 1.10 Sharpe ratio suggest a profitable edge, the 21.86% maximum drawdown reveals high volatility that a larger sample could not yet quantify. With such a small dataset, the results are likely prone to overfitting and lack the stability required for institutional deployment. The immediate next step is to expand the backtest horizon across different market regimes to validate whether this performance persists beyond this specific sample.

ADDITIONAL METRICS

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