



Backtest #35205 · LPG · EVO_EVOEVOEVOE_v1823

ROI

+40.26%

Sharpe

1.10

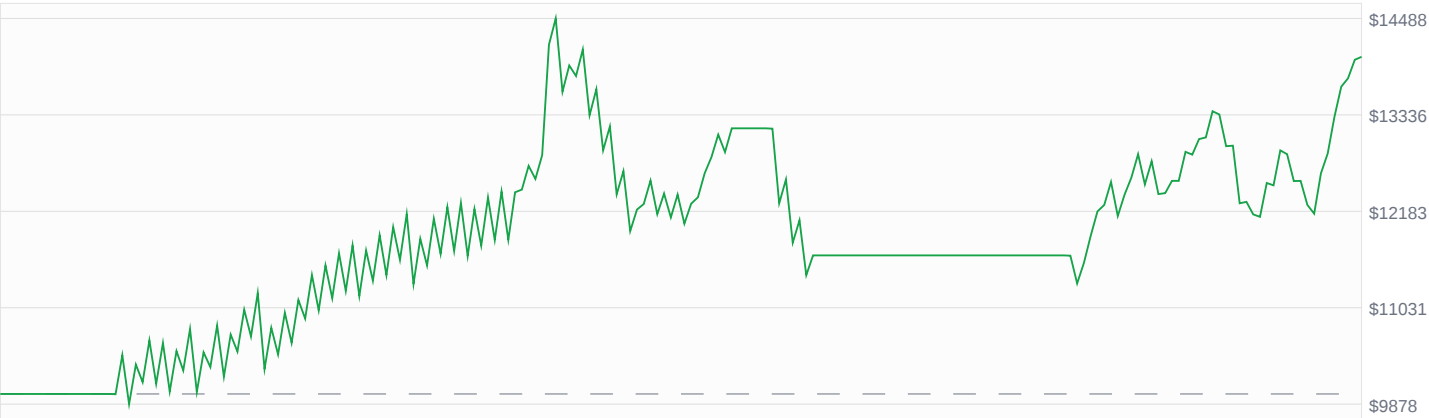
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1823 strategy on LPG generated a +40.26% ROI with a 66.7% win rate, yet the statistical significance is critically low given only three trades executed. While the Sharpe ratio of 1.10 suggests decent risk-adjusted returns, the 21.86% maximum drawdown indicates substantial volatility exposure that warrants caution. We must expand the sample size through extended backtesting or live simulation to validate these outlier results before deploying capital. The next concrete step is to stress-test this logic across different market regimes to ensure the edge is not merely a result of overfitting to a short sample.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95