



Backtest #38907 · LPG · EVO_EVOEVOEVOE_v2204

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2204 strategy on LPG generated a 40.41% ROI with a 1.10 Sharpe ratio, yet a mere three trades renders the 66.7% win rate statistically insignificant and prone to noise. The 21.82% drawdown suggests excessive volatility relative to the tiny sample, indicating the strategy lacks robustness for institutional deployment. Without a larger dataset, we cannot confidently validate the edge or the stability of the profit factor beyond this specific historical window. The immediate next step is to backtest this exact logic across a broader price range and different timeframes to verify consistency before any live allocation.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47