



Backtest #47103 · LPG · EVO_EVOEVOEVOE_v569

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v569 strategy generated a 42.1% ROI on LPG with a 66.7% win rate, yet a mere three trades and a 21.8% drawdown invalidate any claim of statistical robustness. High returns driven by such a thin sample size are statistically noise rather than signal, creating dangerous overconfidence in the model's edge. The high Sharpe ratio is misleading without volume, suggesting a strategy that lacks true resilience against adverse market shifts. We must significantly expand the backtest window to validate performance across different market regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40