



Backtest #47122 · LPG · EVO_EVOEVOEVOE_v584

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_v584 strategy on LPG delivered a 42.10% return with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. While the high Sharpe ratio of 1.14 suggests effective risk-adjusted gains, a maximum drawdown of 21.82% indicates substantial volatility exposure that the small sample size fails to capture. We cannot reliably extrapolate these results to live markets without expanding the dataset to validate consistency across different market regimes. The immediate next step is to run a broader backtest with adjusted parameters to ensure robustness before deployment.

ADDITIONAL METRICS

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