



Backtest #47479 · LPG · EVO_EVOEVOEVOE_v663

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_v663 strategy on LPG generated a +42.10% ROI with a 1.14 Sharpe ratio, driven by three winning trades that avoided any drawdown exceeding 21.82%. However, the statistical significance is critically low due to a sample size of only three trades, rendering the high win rate of 66.7% unreliable for institutional deployment. The strategy's robustness remains unproven because a single outlier could easily invalidate the apparent edge in a live market environment. We must expand the backtest parameter space to generate a larger dataset before considering live capital allocation.

ADDITIONAL METRICS

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