



Backtest #49120 · LPG · EVO_EVOEVOEVOE_v1950

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 strategy on LPG delivered a 42.10% ROI, yet the 21.82% drawdown and merely three trades indicate a statistically insignificant sample that masks extreme volatility. While the 1.14 Sharpe ratio suggests favorable risk-adjusted returns, the low trade count prevents confident assessment of strategy robustness or consistency. The high win rate of 66.7% appears suspiciously favorable given such limited data, likely reflecting a lucky few executions rather than a systematic edge. To validate this performance, backtest the same logic over a longer historical period to expand the trade dataset and reduce variance. This approach will determine if the observed returns are reproducible or an anomaly before any live deployment.

ADDITIONAL METRICS

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