



Backtest #49650 · LPG · EVO_EVOEVOEVOE_v781

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_v781 strategy on LPG delivered a 42.10% ROI with a 1.14 Sharpe ratio, but statistical significance is negligible due to only three trades. A 66.7% win rate with a 21.82% max drawdown suggests high volatility exposure rather than consistent edge. We cannot validate the strategy's robustness without expanding the sample size to rule out overfitting. Next, run a walk-forward analysis on a wider parameter set to confirm edge persistence. This approach ensures we do not deploy capital based on a lucky outlier sequence.

ADDITIONAL METRICS

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