



Backtest #49698 · LPG · EVO_EVOEVOEVOE_v656

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_v656 strategy on LPG shows a +42.10% return with a Sharpe ratio of 1.14, but the sample size of only three trades creates a high statistical noise that invalidates any confidence in the 66.7% win rate. A 21.82% maximum drawdown suggests significant volatility exposure that the current parameters fail to mitigate effectively across different market regimes. The performance appears driven by outlier trades rather than a robust edge, making the results unreliable for live deployment without further validation. We must immediately expand the backtest window or adjust entry filters to verify if these returns replicate on a larger dataset.

ADDITIONAL METRICS

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