



Backtest #52315 · LPG · EVO_EVOEVOEVOE_v2282

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2282 strategy on LPG generated a +41.35% ROI with a 1.13 Sharpe ratio, yet the statistical significance is negligible due to only three executed trades. A win rate of 66.7% is misleading without volume, as the 21.82% maximum drawdown exposes extreme volatility risk inherent in the small sample. This performance resembles a lucky streak rather than a robust alpha, making the results unreliable for live deployment. We must expand the backtest horizon or adjust entry filters to generate sufficient trade history for validation. Next, re-run the simulation with wider stop-loss parameters to observe stability across a larger trade distribution.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63