



Backtest #53819 · LPG · EVO_EVOEVOEVOE_v2332

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_v2332 backtest on LPG shows a robust 41.35% return with a 1.13 Sharpe ratio, driven by a 66.7% win rate across three trades. However, the extremely low trade count severely undermines statistical confidence, making the 21.82% maximum drawdown highly volatile rather than a stable risk metric. The strategy likely benefits from LPG's recent volatility but lacks sufficient data to confirm consistency or filter out luck. We must expand the sample size through forward testing or parameter optimization before considering live deployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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