



Backtest #55061 · LPG · EVO_EVOEVOEVOE_v1782

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1782 backtest on LPG shows a 41.35% return with a 66.7% win rate, driven by high-frequency signals in volatile conditions. However, a mere 3 trades severely limits statistical significance, making the 21.82% drawdown and 1.13 Sharpe ratio unreliable indicators of robustness. The strategy likely captured a short-term momentum spike but lacks evidence of consistency across different market regimes. To validate performance, we must increase the sample size by running a 10-year out-of-sample test or expanding the initial capital simulation. Without more trade data, the current results remain an outlier rather than a confirmed edge.

ADDITIONAL METRICS

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