



Backtest #32660 · LPG · EVO_EVOEVOEVOE_v780

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v780 backtest on LPG shows a +39.93% ROI with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence and renders the 1.10 Sharpe ratio unreliable. While the strategy captured significant upside, the 21.86% maximum drawdown indicates substantial volatility risk that cannot be assessed without more data points. The strategy requires rigorous stress testing across extended market conditions before institutional deployment. The immediate next step is to run a forward simulation with a minimum of 500 simulated trades to validate robustness.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51