



Backtest #33741 · LPG · EVO_EVOEVOEVOE_v829

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_v829 backtest on LPG shows a 39.93% ROI and 1.10 Sharpe ratio, yet the 66.7% win rate is statistically insignificant given only three trades. A 21.86% maximum drawdown indicates substantial volatility exposure that the short sample fails to contextualize reliably. Current data is too sparse to validate strategy robustness or confirm that recent profits are not merely luck. We must expand the sample size through extended lookback periods or varied market conditions before deployment.

ADDITIONAL METRICS

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