



Backtest #35104 · LPG · EVO_EVOEVOEVOE_v1958

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_v1958 strategy on LPG generated a +39.93% ROI with a 1.10 Sharpe ratio, driven by three winning trades, yet the 21.86% maximum drawdown exposes significant tail risk given the tiny sample size. A 66.7% win rate across only three executions lacks statistical robustness, making the observed performance potentially a fluke rather than a sustainable edge. While the return-per-trade average looks promising, the equity curve likely suffered from high volatility and an inability to withstand adverse market shifts during the single losing period. To validate any alpha, you must expand the test horizon or increase trade frequency to achieve a statistically significant sample size before deploying live capital. The immediate next step is

ADDITIONAL METRICS

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