



Backtest #51978 · LPG · EVO_EVOEVOEVOE_v740

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v740 strategy on LPG generated a +36.29% ROI, yet the statistical validity is negligible due to only three total trades. A 21.82% maximum drawdown despite a 66.7% win rate suggests the remaining losses were disproportionately severe, eroding the overall risk-adjusted return to a Sharpe ratio of just 1.04. This sample size lacks the power to confirm trend-following efficacy, making the high ROI potentially a result of survivorship bias or extreme outliers rather than consistent performance. To validate the approach, you must increase the capital allocation for a larger backtest or forward test to capture more market cycles and reduce sampling error. Without a broader dataset, the strategy remains a theoretical exercise

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73