



Backtest #52023 · LPG · EVO_EVOEVOEVOE_v756

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_v756 strategy on LPG generated a 36.29% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.04 Sharpe ratio statistically insignificant. While the strategy captured strong directional moves, a 21.82% maximum drawdown indicates high volatility risk during the few execution periods. The narrow trade count prevents meaningful assessment of drawdown recovery or consistency across different market regimes. Future testing must expand the backtest window or reduce position sizing to validate whether these returns are robust or a result of survivorship bias.

ADDITIONAL METRICS

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