



Backtest #47921 · LPG · EVO_EVOEVOEVOE_v761

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v761 strategy on LPG shows a 42.10% return, yet the 66.7% win rate and 1.14 Sharpe ratio are statistically unreliable due to only three total trades. A maximum drawdown of 21.82% suggests significant volatility risk that could erode gains in real market conditions. This performance reflects a high-variance regime rather than a robust edge, given the extremely narrow sample size. The strategy lacks sufficient trade history to confirm its consistency or risk profile under different market regimes. Immediate next steps involve running a forward test with adjusted position sizing to validate these metrics before deploying capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40