



Backtest #51416 · LPG · EVO_EVOEVOEVOE_v664

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_v664 strategy on LPG generated a 36.29% ROI with a 66.7% win rate, yet the sample of only three trades creates insufficient statistical confidence for institutional deployment. While the 1.04 Sharpe ratio suggests reasonable risk-adjusted returns, a 21.82% maximum drawdown indicates significant volatility exposure during the limited testing window. The high return is likely driven by outlier performance rather than consistent edge, making the results statistically noisy and unreliable for scaling. To validate the strategy, you must expand the backtest across multiple years of historical data to confirm if the win rate holds under varied market regimes.

ADDITIONAL METRICS

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