



Backtest #51964 · LPG · EVO_EVOEVOEVOE_v730

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_v730 strategy on LPG generated a +36.29% ROI, yet the statistical signal is negligible with only three executed trades. A Sharpe ratio of 1.04 suggests moderate risk-adjusted returns, but a 21.82% maximum drawdown indicates significant volatility exposure relative to the short sample size. With such limited trade history, the observed win rate of 66.7% lacks the confidence to justify capital deployment without further validation. The next logical step is to expand the backtest to a minimum of 100 trades to eliminate survivorship bias and stabilize performance metrics. This quantitative assessment confirms that current results are anecdotal rather than evidence of a robust edge.

ADDITIONAL METRICS

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