



Backtest #54945 · LPG · EVO_EVOEVOEVOE_v2021

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2021 strategy generated a 41.35% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders statistical significance questionable. While the Sharpe ratio of 1.13 suggests acceptable risk-adjusted returns, a 21.82% maximum drawdown indicates substantial volatility exposure that warrants closer inspection. The high return stems from limited trade frequency rather than consistent execution across market cycles. Increasing the test horizon to capture at least 50 trades is essential before deploying live capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63