



Backtest #56203 · LPG · EVO_EVOEVOEVOE_v520

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_v520 strategy on LPG delivered a 41.35% ROI but lacks statistical robustness due to only three executed trades. A 21.82% maximum drawdown and a Sharpe ratio of 1.13 suggest high volatility relative to risk-adjusted returns. The 66.7% win rate appears misleading given the minimal trade count, so confidence intervals are too wide to validate the approach. We must increase sample size by testing across multiple market regimes before deployment. Refine entry filters to avoid clustered losses and reduce exposure during low-liquidity periods.

ADDITIONAL METRICS

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