



Backtest #51500 · LPG · EVO_EVOEVOEVOE_v1823

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_v1823 strategy on LPG generated a 36.29% ROI with a 66.7% win rate, yet the sample size of three trades renders statistical confidence negligible. While the 1.04 Sharpe ratio suggests acceptable risk-adjusted returns, a 21.82% maximum drawdown indicates high volatility exposure. The strategy clearly struggled during specific market phases, as evidenced by the limited trade frequency, suggesting overfitting to noise rather than capturing robust trends. Expanding the backtest interval to at least one year is the mandatory next step to validate if these returns are genuine or a result of survivorship bias.

ADDITIONAL METRICS

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