



Backtest #52211 · LPG · EVO_EVOEVOEVOE_v837

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_v837 backtest on LPG shows a 41.35% return with a 1.13 Sharpe, but the sample size of three trades is too small to derive statistical confidence. A 66.7% win rate is promising, yet the 21.82% drawdown indicates significant volatility risk that could easily reverse with more data. We lack information on trade frequency and time horizon to judge strategy robustness. The next step is to run a longer backtest or walk-forward analysis on the same asset to validate the results.

ADDITIONAL METRICS

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