



Backtest #33813 · LPG · EVO_EVOEVOEVOE_v610

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v610 strategy generated a 39.93% ROI with a 66.7% win rate, yet the 21.86% maximum drawdown reveals extreme fragility. Statistical confidence is critically low given only three trades, rendering the 1.10 Sharpe ratio unreliable for live deployment. While entry timing appears effective, the lack of diversification suggests a high correlation risk in LPG volatility. We must expand the sample size via longer backtesting windows or cross-asset validation before execution.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51