



Backtest #33849 · LPG · EVO_EVOEVOEVOE_v624

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v624 strategy on LPG generated a 39.93% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three total trades executed. A maximum drawdown of 21.86% combined with a Sharpe ratio of 1.10 suggests the returns are heavily concentrated rather than robust across diverse market conditions. While the capital grew to \$13,997.51, the lack of volume prevents us from confidently attributing success to the strategy logic alone rather than outlier luck. We must expand the sample size by running a longer historical backtest or increasing trade frequency to validate these performance metrics before deployment.

ADDITIONAL METRICS

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