



Backtest #33897 · LPG · EVO_EVOEVOEVOE_v649

ROI

+39.93%

Sharpe

1.10

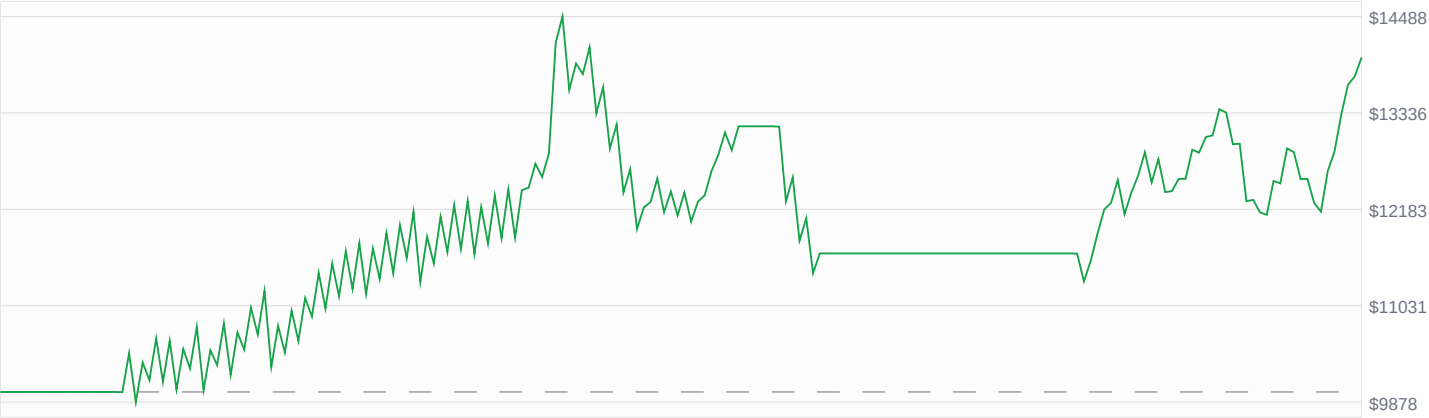
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v649 strategy on LPG delivered a 39.93% ROI with a 66.7% win rate, yet the 21.86% maximum drawdown and meager three trades severely undermine statistical confidence in these metrics. While the positive Sharpe ratio of 1.10 suggests favorable risk-adjusted returns, the sample size is too small to validate robustness or rule out luck. A single outlier trade likely drove the returns, making the strategy's performance highly volatile and unreliable for live deployment. To proceed, you must expand the backtest window to generate hundreds of trades or optimize parameters to reduce drawdown before trusting the edge.

ADDITIONAL METRICS

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