



Backtest #34041 · LPG · EVO_EVOEVOEVOE_v693

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_v693 strategy on LPG delivered a +39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% drawdown and 66.7% win rate are statistically meaningless given only three executed trades. Such a tiny sample size creates extreme variance risk, meaning these metrics could easily flip with the next market cycle. While the gross return looks attractive, the high drawdown suggests poor risk control during adverse conditions. The immediate priority is to expand the test window or adjust parameters to accumulate a larger, more robust dataset for validation.

ADDITIONAL METRICS

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