



Backtest #34129 · LPG · EVO_EVOEVOEVOE_v716

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_v716 strategy on LPG delivered a +39.93% ROI with a 1.10 Sharpe ratio, yet the efficacy of this performance is statistically negligible due to only three total trades. While the 66.7% win rate suggests directional accuracy, the 21.86% maximum drawdown indicates significant volatility exposure that warrants caution before deployment. A sample size of three transactions precludes reliable inference regarding strategy robustness or resilience to future market regimes. Consequently, expanding the backtest window or introducing more granular entry filters is the necessary next step to validate these preliminary results.

ADDITIONAL METRICS

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