



Backtest #34237 · LPG · EVO_EVOEVOEVOE_v764

ROI

+39.93%

Sharpe

1.10

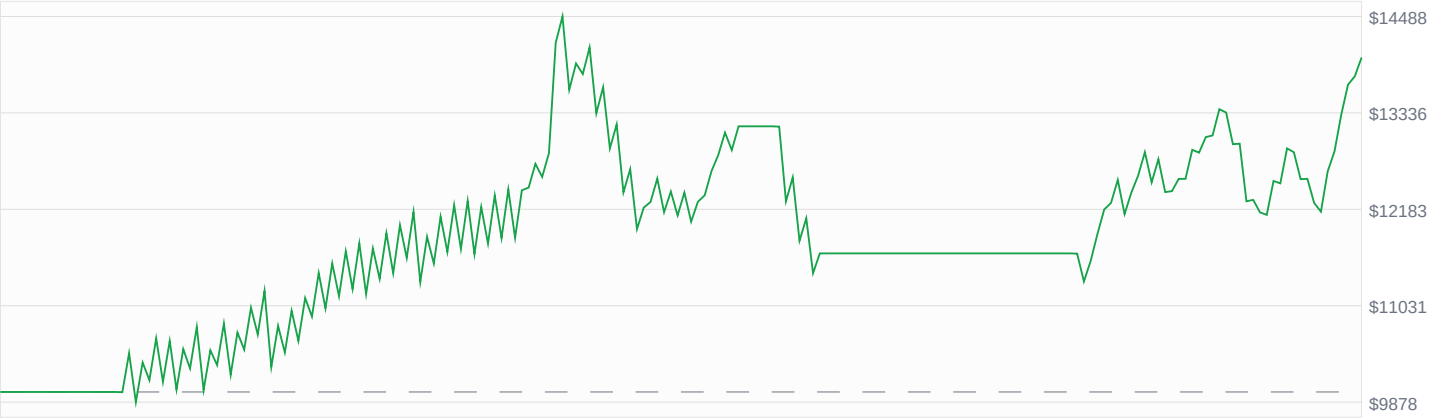
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v764 strategy on LPG delivered a 39.93% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three total trades. While the high win rate suggests strong signal precision, the substantial 21.86% max drawdown indicates significant volatility exposure that could erode capital during adverse market shifts. The elevated Sharpe ratio of 1.10 is misleading in this context, as it relies on a sample size too small to confirm risk-adjusted performance reliability. Before deploying live capital, we must expand the backtest window or adjust parameters to validate these results against a larger dataset.

ADDITIONAL METRICS

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