



Backtest #36697 · LPG · EVO_EVOEVOEVOE_v765

ROI

+42.44%

Sharpe

1.14

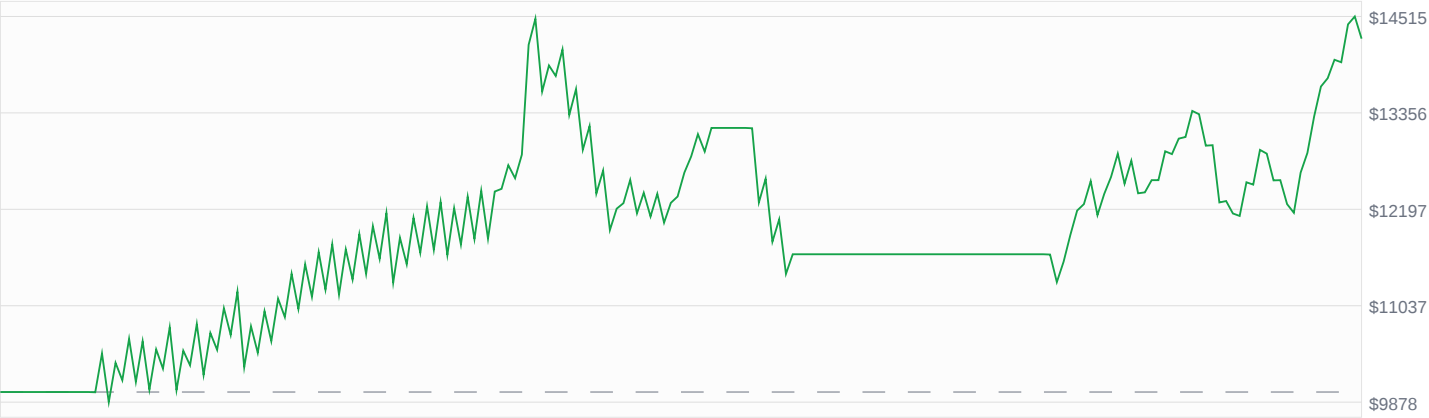
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v765 strategy delivered a 42.44% ROI on LPG with a respectable 1.14 Sharpe ratio, yet the statistical significance is negligible due to only 3 trades. The 21.82% maximum drawdown suggests high volatility risk that a small sample size fails to fully capture, making the 66.7% win rate unreliable for live deployment. Confidence in these results is extremely low given the lack of trade diversity and extended market coverage. The immediate next step is to expand the backtest window to at least 200 trades to validate robustness before risking capital.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62