



Backtest #37783 · LPG · EVO_EVOEVOEVOE_v787

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v787 strategy on LPG delivered a 40.41% ROI with a 66.7% win rate, yet the statistical confidence is negligible due to only three total trades. A maximum drawdown of 21.82% exposes significant risk concentration, while the 1.10 Sharpe ratio suggests moderate risk-adjusted returns insufficient for institutional standards. The small sample size renders the performance metrics highly volatile and unreliable for live deployment. Consequently, increasing the backtest duration or sample size is required to validate the strategy's robustness before any capital allocation.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47