



Backtest #38613 · LPG · EVO_EVOEVOEVOE_v609

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v609 strategy delivered a 40.41% ROI on LPG with a 66.7% win rate, but the 21.82% drawdown highlights extreme volatility risk. A Sharpe ratio of 1.10 suggests modest risk-adjusted returns, yet the sample size of only three trades renders these statistics statistically insignificant and prone to overfitting. While the entry logic appears sound in hindsight, the lack of trade diversity prevents confidence in the strategy's robustness across varying market regimes. I recommend expanding the backtest window to at least 100 trades or testing on a different asset to validate performance before live deployment.

ADDITIONAL METRICS

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