



Backtest #38615 · LPG · EVO_EVOEVOEVOE_v611

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_v611 strategy on LPG delivered a 40.41% ROI with a 66.7% win rate, yet the statistical confidence is critically low due to only three executed trades. A 21.82% maximum drawdown suggests significant volatility exposure that the current sample size fails to capture reliably. While the positive Sharpe ratio of 1.10 indicates favorable risk-adjusted returns, the lack of trade volume prevents verification of strategy robustness across market regimes. The next concrete step is to expand the backtest window to at least 500 trades to validate performance consistency and reduce overfitting risks.

ADDITIONAL METRICS

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