



Backtest #38618 · LPG · EVO_EVOEVOEVOE_v833

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_v833 strategy shows a 40.41% ROI on LPG with a 66.7% win rate, yet the Sharpe ratio of 1.10 and 21.82% drawdown reveal high volatility per trade. With only three trades executed, the statistical confidence is negligible, rendering these performance metrics unreliable for live deployment. The single trade likely drove the entire return, indicating a lack of robustness in the current signal generation logic. We must expand the sample size by backtesting over at least 200 historical trades to validate the alpha before considering production.

ADDITIONAL METRICS

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