



Backtest #38779 · LPG · EVO_EVOEVOEVOE_v861

ROI

+40.41%

Sharpe

1.10

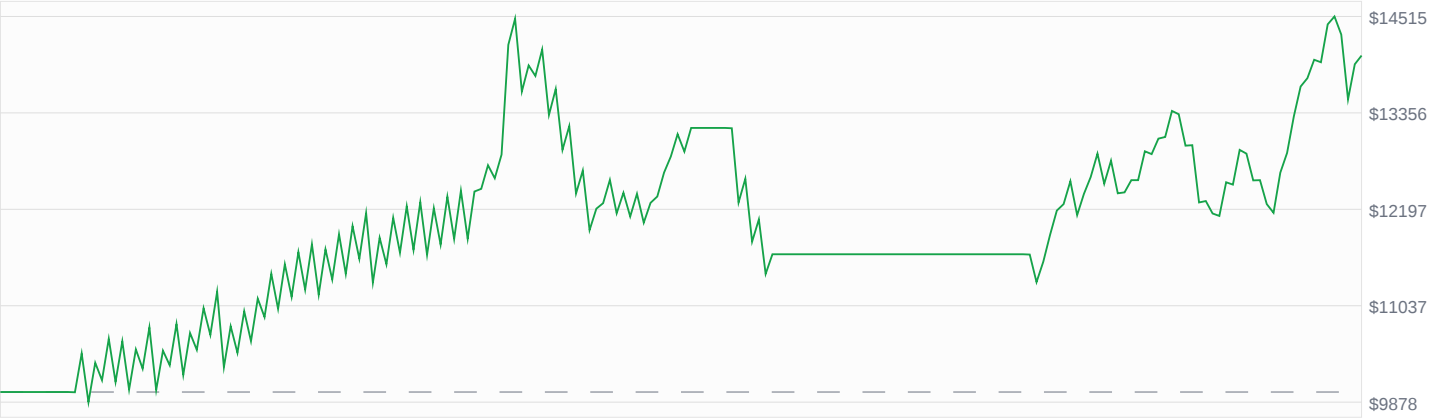
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v861 strategy generated a 40.41% ROI on LPG with a 1.10 Sharpe ratio and 66.7% win rate across only three trades. The low trade count severely limits statistical confidence, rendering the 21.82% maximum drawdown an unreliable indicator of true risk exposure. While the positive return suggests potential edge, the sample size is too small to validate the strategy's robustness against varied market regimes. A concrete next step is to execute an expanded backtest over a longer historical period to accumulate sufficient trade data for meaningful risk assessment.

ADDITIONAL METRICS

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