



Backtest #51951 · LPG · EVO_EVOEVOEVOE_v723

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v723 strategy delivered a 36.29% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades creates insufficient statistical confidence for institutional deployment. A 21.82% maximum drawdown suggests high volatility risk that the 1.04 Sharpe ratio fails to fully mitigate. While the entry logic appears effective, the lack of trade frequency prevents robust validation of risk parameters under diverse market conditions. We must extend the backtest window or reduce the position size to gather enough data points for a reliable Sharpe ratio calculation before live allocation.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73