



Backtest #57467 · LPG · EVO_EVOEVOEVOE_v1937

ROI

+46.76%

Sharpe

1.23

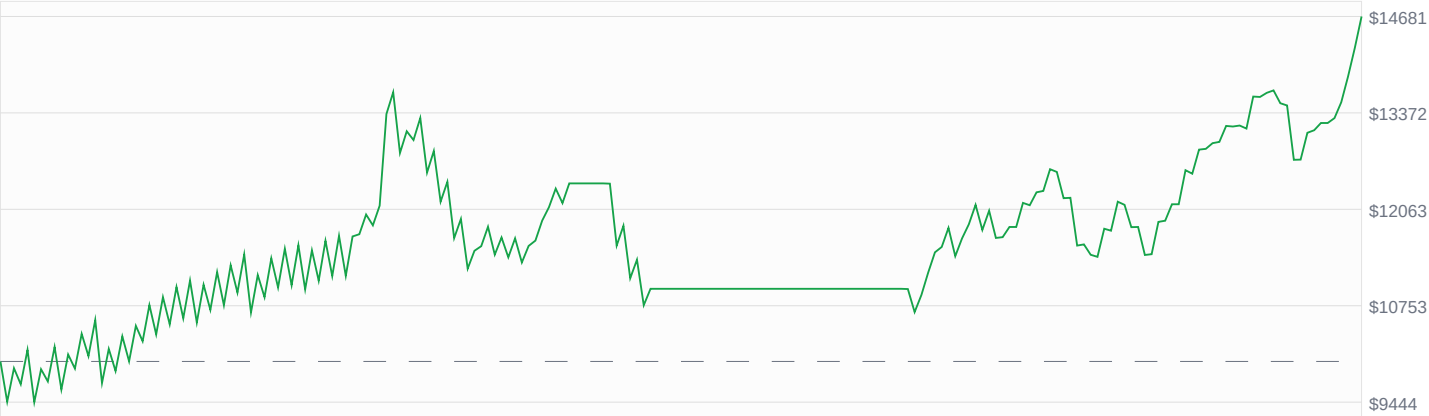
Win Rate

66.7%

Max Drawdown

-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1937 strategy on LPG delivered a 46.76% ROI with a manageable 20.33% drawdown, driven by a 66.7% win rate across only three trades. However, the extremely low trade count creates insufficient statistical confidence to validate the strategy's robustness against varying market regimes. The 1.23 Sharpe ratio suggests decent risk-adjusted returns, yet the sample size is too small to rule out luck or overfitting. The immediate next step is to expand the backtest interval and increase trade frequency to build a statistically significant dataset before deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80