



Backtest #47414 · LPG · EVO_EVOEVOEVOE_v651

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v651 strategy on LPG shows a +42.10% ROI with a 1.14 Sharpe, yet the 66.7% win rate is statistically insignificant due to only 3 total trades. A maximum drawdown of 21.82% signals high volatility risk that the small sample size fails to contextualize for institutional deployment. While the profit factor suggests edge, the lack of trade diversity prevents reliable assessment of strategy robustness across different market regimes. The immediate next step is to run a longer backtest on higher frequency data to validate performance consistency before live allocation.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40