



Backtest #51054 · LPG · EVO_EVOEVOEVOE_v521

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v521 strategy on LPG delivered a +36.29% ROI with a 66.7% win rate, yet the statistical significance is negligible given only three trades. A 21.82% maximum drawdown alongside a Sharpe ratio of 1.04 suggests high volatility and insufficient sample data to confirm robustness. While the return magnitude is compelling, the extreme concentration of trades creates a fragile equity curve prone to regime shifts. We must expand the backtest window to validate performance across multiple market cycles and verify if the drawdown was an outlier. Until we see a larger sample size, we cannot classify this as a statistically viable institutional allocation.

ADDITIONAL METRICS

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