



Backtest #51492 · LPG · EVO_EVOEVOEVOE_v774

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_v774 strategy delivered a 36.29% ROI with a 66.7% win rate on LPG, yet the statistical validity is critically compromised by only three trades. A 21.82% maximum drawdown combined with a modest 1.04 Sharpe ratio suggests high volatility and insufficient edge to justify deployment. The sample size is too small to confirm robustness, as a single outlier could entirely alter the performance profile. Immediate action requires expanding the backtest window to at least 100 trades to validate the strategy's consistency.

ADDITIONAL METRICS

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