



Backtest #51952 · LPG · EVO_EVOEVOEVOE_v870

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_v870 strategy on LPG delivered a +36.29% ROI with a 66.7% win rate, driven by only three trades that amplified the final capital to \$13,632.73. However, the 21.82% maximum drawdown and low trade frequency reveal a high variance profile lacking statistical robustness for institutional deployment. With such a small sample size, the observed Sharpe ratio of 1.04 offers limited confidence that these returns will persist under different market regimes. To validate the strategy, we must execute a longer backtest across multiple years to reduce sampling error and assess consistency.

ADDITIONAL METRICS

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