



Backtest #47812 · LPG · EVO_EVOEVOEVOE_v741

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_v741 strategy on LPG delivered a +42.10% ROI with a 66.7% win rate, driven by a single profitable trade that amplified returns. However, a max drawdown of 21.82% across only three trades indicates extreme volatility and lack of statistical reliability for institutional deployment. The low trade count prevents meaningful confidence intervals, rendering the Sharpe ratio of 1.14 insufficient to validate risk-adjusted performance. A robust next step is expanding the backtest window to generate a statistically significant sample size of at least 100 trades before live allocation. This approach ensures the strategy can withstand market regimes beyond a lucky outlier event.

ADDITIONAL METRICS

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