



Backtest #47817 · LPG · EVO_EVOEVOEVOE_v741

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v741 strategy on LPG generated a +42.10% return, yet the statistical robustness is critically weak due to only three executed trades. A win rate of 66.7% is meaningless with such a small sample size, and the 21.82% maximum drawdown indicates significant volatility risk that the low Sharpe ratio of 1.14 does not fully mitigate. The performance is driven by outliers rather than a consistent alpha, meaning the strategy lacks the statistical confidence required for institutional deployment. Before considering live allocation, you must retest the parameters over a larger dataset to validate the win rate and reduce the drawdown variance.

ADDITIONAL METRICS

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