



Backtest #48266 · LPG · EVO_EVOEVOEVOE_v869

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_v869 strategy delivered a robust +42.10% return on LPG with a 66.7% win rate, driven by a Sharpe ratio of 1.14 that suggests efficient risk-adjusted performance. However, the sample size of only three trades severely limits statistical confidence, making the 21.82% maximum drawdown a critical outlier rather than a reliable stress test. The strategy's effectiveness is likely overfitted to recent market conditions rather than representing a sustainable edge for future trading environments. We must expand the backtest window to at least fifty trades to validate the strategy's robustness before considering live deployment.

ADDITIONAL METRICS

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