



Backtest #49180 · LPG · EVO_EVOEVOEVOE_v2421

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_v2421 strategy delivered a 42.10% ROI on LPG, but the statistical validity is critically compromised by only three executed trades. While the 66.7% win rate and 1.14 Sharpe ratio appear promising, the extreme volatility is evident from a 21.82% maximum drawdown, suggesting the model is highly sensitive to a few outliers rather than robust across market regimes. Given this tiny sample size, the performance metrics lack the reliability needed for institutional deployment and cannot be extrapolated with confidence. The immediate next step is to expand the backtest horizon to at least one full market cycle or optimize entry logic to increase trade frequency and validate the strategy's consistency under varied conditions.

ADDITIONAL METRICS

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