



Backtest #51848 · LPG · EVO_EVOEVOEVOE_v677

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_v677 strategy on LPG delivered a 36.29% return with a 66.7% win rate, yet a sample size of only three trades renders the statistical confidence negligible. While the positive Sharpe ratio of 1.04 suggests favorable risk-adjusted returns, the 21.82% drawdown indicates significant volatility exposure that must be stress-tested on a larger dataset before deployment. The strategy's success relies heavily on outlier performance rather than consistent edge, making the results unreliable for scaling. We must expand the backtest period or adjust parameters to generate sufficient trade frequency for robust validation. Proceeding with live capital is premature until we confirm these metrics across a more representative historical

ADDITIONAL METRICS

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