



Backtest #55027 · LPG · EVO_EVOEVOEVOE_v1770

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1770 strategy generated a 41.35% ROI on LPG with a robust 1.13 Sharpe ratio, but the statistical significance is critically low due to only three executed trades. A 21.82% maximum drawdown indicates substantial volatility exposure that the limited sample size cannot adequately validate or smooth out. While the 66.7% win rate suggests directional accuracy, the lack of trade frequency prevents reliable assessment of strategy resilience across varying market regimes. To proceed, expand the backtest window or adjust entry filters to generate a minimum of fifty trades for meaningful performance evaluation.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63