



Backtest #48142 · LPG · EVO_EVOEVOEVOE_v871

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_v871 strategy delivered a +42.10% ROI and a 1.14 Sharpe ratio, yet a 21.82% drawdown with only three trades severely limits statistical confidence. While the 66.7% win rate suggests edge, such a low trade count renders the performance highly susceptible to random noise rather than robust alpha. The high volatility indicates the bot likely captured a short-term outlier rather than a sustainable trend, making the current profitability statistically insignificant. Before deploying live capital, we must run a longer backtest on LPG with adjusted parameters to validate if the strategy scales beyond this limited sample.

ADDITIONAL METRICS

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