



Backtest #36567 · LPG · EVO_EVOEVOEVOE_v780

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v780 strategy on LPG shows a robust 42.44% return and a positive Sharpe ratio of 1.14, yet the sample size of only three trades severely limits statistical confidence. A 66.7% win rate appears promising but lacks significance, while the 21.82% maximum drawdown indicates substantial volatility exposure relative to the small trade count. The strategy's performance could be an outlier rather than a stable edge, making any conclusion premature without more data. We must run a longer backtest or optimize parameters to generate a statistically reliable sample before deploying live capital.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62