



Backtest #36661 · LPG · EVO_EVOEVOEVOE_v1829

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_v1829 strategy on LPG generated a +42.44% return with a 1.14 Sharpe ratio, yet the sample size of only three trades creates statistically insignificant confidence. While the 66.7% win rate indicates edge, the 21.82% maximum drawdown highlights substantial risk concentration per trade. The high capital efficiency suggests strong momentum capture, but the lack of trade frequency prevents validation of robustness across varying market regimes. The next step must involve expanding the lookback period or adjusting entry filters to generate a statistically relevant sample size.

ADDITIONAL METRICS

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