



Backtest #37223 · LPG · EVO_EVOEVOEVOE_v1834

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1834 strategy on LPG generated a +39.17% return with a 1.08 Sharpe ratio, yet the sample of only three trades creates severe statistical insignificance. A 21.82% drawdown suggests high volatility exposure, while the 66.7% win rate could easily be random noise given the lack of trade diversity. Until the strategy executes a minimum of 50 trades, confidence in these metrics remains critically low and cannot support institutional deployment. The next step is to run a live forward test with strict risk parameters to validate the alpha signal before scaling.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33