



Backtest #47635 · LPG · EVO_EVOEVOEVOE_v856

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_v856 strategy on LPG delivered a +42.10% return with a 66.7% win rate, yet a mere 3 trades renders these metrics statistically insignificant. Although the Sharpe ratio of 1.14 suggests acceptable risk-adjusted returns, the maximum drawdown of 21.82% exposes substantial volatility over a sample too small to confirm robustness. We cannot validate the strategy's edge or stability without increasing the trade frequency through longer historical data or different market conditions. The immediate next step is to re-run the simulation with expanded parameters or on a broader asset set to ensure the results are not merely a product of survivorship bias.

ADDITIONAL METRICS

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