



Backtest #47809 · LPG · EVO_EVOEVOEVOG_v1676

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_EVOEVOEVOG_v1676 strategy on LPG delivered a 42.10% ROI with a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant. A 21.82% maximum drawdown highlights substantial volatility risk that a mere three entries cannot adequately capture or mitigate. While the 1.14 Sharpe ratio suggests positive risk-adjusted returns, the data is too sparse to confirm robustness without extended historical simulation. The next step is to expand the backtest window to include at least fifty trades to validate whether this performance is a fluke or a reliable alpha signal.

ADDITIONAL METRICS

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