



Backtest #51561 · LPG · EVO_EVOEVOEVOE_v2168

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2168 strategy generated +36.29% ROI for LPG with a 66.7% win rate, yet the statistical significance is critically weak given only three executed trades. A 21.82% maximum drawdown indicates high volatility exposure that the sample size fails to temper, leaving the 1.04 Sharpe ratio unreliable for live deployment. The strategy appears vulnerable to specific market regimes rather than demonstrating consistent alpha, as minor entry timing errors could drastically alter outcomes. We must expand the backtest horizon or reduce the interval to validate performance across different market conditions before risking capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73