



Backtest #51618 · LPG · EVO_EVOEVOEVOE_v1833

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_v1833 strategy on LPG generated a 36.29% ROI with a 66.7% win rate, yet the sample size of only three trades renders these statistics statistically insignificant. A 21.82% maximum drawdown despite a positive Sharpe ratio of 1.04 indicates high volatility risk inherent in such a sparse dataset. The strategy appears to capture large moves effectively, but lacks the robustness to withstand normal market noise without further validation. We must expand the backtest horizon or adjust parameters to achieve a statistically meaningful sample before deployment.

ADDITIONAL METRICS

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