



Backtest #51924 · LPG · EVO_EVOEVOEVOE_v685

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_v685 strategy generated a +36.29% ROI with a 66.7% win rate on LPG, yet the sample size of only three trades renders these statistics statistically insignificant. While the 1.04 Sharpe ratio and 21.82% maximum drawdown suggest moderate efficiency, the lack of trade volume prevents meaningful assessment of strategy robustness against market noise. Confidence in these metrics is negligible given the high variance inherent in such a small dataset. The next step is to re-run the simulation with adjusted parameters or a longer historical window to validate consistency 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