



Backtest #53449 · LPG · EVO_EVOEVOEVOE_v1987

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG delivered a 41.35% return with a 1.13 Sharpe ratio, yet the 21.82% drawdown reveals significant volatility relative to the sample size. Statistical significance is critically low given only three trades occurred, making the 66.7% win rate highly susceptible to random noise rather than robust edge. While the profit factor appears promising, the lack of trade frequency prevents reliable assessment of strategy consistency under varying market conditions. The next step is to expand the backtest window or adjust parameters to increase trade generation and validate performance over a more representative dataset.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63