



Backtest #53950 · LPG · EVO_EVOEVOEVOE_v1713

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_EVOEVOEVOE_v1713 strategy on LPG generated a +41.35% ROI with a 1.13 Sharpe ratio, yet statistical significance is negligible given only three executed trades. A 66.7% win rate appears robust on paper but offers no confidence in live market conditions where sample size is critical. The 21.82% maximum drawdown indicates substantial volatility exposure that warrants tighter stop-loss logic. You must expand the test horizon or increase trade frequency before deploying this capital.

ADDITIONAL METRICS

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