



Backtest #55159 · LPG · EVO_EVOEVOEVOE_v1814

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_v1814 backtest on LPG delivered a 41.35% return, yet the 3-trade sample size renders the 1.13 Sharpe ratio and 66.7% win rate statistically insignificant. The 21.82% maximum drawdown suggests high volatility exposure that a larger dataset would likely reveal as unsustainable. We must prioritize expanding the historical window to validate whether this performance is an anomaly or a robust alpha signal. Proceed with a re-run using 500+ candles to confirm trend robustness before considering live deployment.

ADDITIONAL METRICS

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