



Backtest #55441 · LPG · EVO_EVOEVOEVOE_v2139

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_v2139 strategy on LPG delivered +41.35% returns, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. A 21.82% maximum drawdown suggests high volatility exposure that is not adequately mitigated by a Sharpe ratio of 1.13. Without sufficient trade data, the observed performance could easily be noise rather than a robust alpha signal. We must expand the backtest window or adjust parameters to generate a larger dataset before validating this approach.

ADDITIONAL METRICS

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