



Backtest #56692 · LPG · EVO_EVOEVOEVOE_v786

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v786 strategy delivered a +38.21% return on LPG, but the statistical significance is critically low with only three executed trades. A Sharpe ratio of 1.07 and a 21.52% maximum drawdown suggest volatility that is not adequately captured by such a limited sample size. The 66.7% win rate appears promising, yet it may be a result of survivorship bias rather than robust edge. We must expand the testing window or adjust parameters to validate performance across different market regimes before considering deployment.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03