



Backtest #44050 · LPG · EVO_EVOEVOEVOE_v1778

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1778 strategy on LPG delivered a 40.41% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three trades. A 21.82% maximum drawdown suggests high volatility exposure that the sample size cannot yet validate, while a Sharpe ratio of 1.10 indicates moderate risk-adjusted returns. The performance remains largely anecdotal, as three data points are insufficient to confirm robust trend-following mechanics or filter reliability. Before deploying live capital, the team must expand the test period to capture multiple market cycles and verify consistency under varying conditions.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47