



Backtest #45183 · LPG · EVO_EVOEVOEVOE_v2351

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 +40.41% ROI and 66.7% win rate suggest strong directional accuracy on LPG, but the sample size of only three trades renders the 1.10 Sharpe ratio statistically meaningless for institutional confidence. The 21.82% max drawdown is excessive relative to the limited profit, indicating poor risk control or unfavorable exit timing in this short sequence. This sparse dataset cannot validate the EVO_EVOEVOEVOE_v2351 strategy's robustness or provide reliable insights into its true edge. To establish statistical significance, execute a minimum of two hundred trades across varying market regimes before evaluating further.

ADDITIONAL METRICS

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