



Backtest #47368 · LPG · EVO_EVOEVOEVOE_v643

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v643 strategy on LPG generated a +42.10% return with a 66.7% win rate, but the sample size of only three trades renders these statistics statistically insignificant. While the high Sharpe ratio of 1.14 suggests favorable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility risk inherent in such limited data. The strategy appears fragile because performance metrics cannot be validated without a larger trade history to confirm consistency across market regimes. Consequently, deploying this strategy in live markets is currently premature and exposes capital to unquantifiable event risk. The next logical step is to extend the backtest period or adjust entry filters to generate at least fifty

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40