



Backtest #50169 · LPG · EVO_EVOEVOEVOE_v1888

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_v1888 strategy on LPG generated a 42.10% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. While the 1.14 Sharpe ratio suggests acceptable risk-adjusted returns, the 21.82% maximum drawdown highlights severe exposure volatility that current parameters fail to mitigate. This sample size renders any performance metrics anecdotal rather than reliable for institutional deployment. Consequently, immediate optimization of position sizing logic and entry thresholds is required to validate the strategy before live allocation.

ADDITIONAL METRICS

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