



Backtest #52194 · LPG · EVO_EVOEVOEVOE_v1685

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1685 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, driven by only three trades, which severely limits statistical significance. While the 1.13 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.82% drawdown indicates high volatility exposure during single losing trades. The sample size is insufficient to validate the strategy's robustness against future market regimes or changing liquidity conditions. We must expand the test to at least fifty trades before considering deployment. Running a new simulation with tighter stop-loss parameters and a longer historical window is the necessary next step to confirm edge.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63