



Backtest #52639 · LPG · EVO_EVOEVOEVOE_v1946

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_v1946 strategy on LPG generated a +41.35% ROI with a Sharpe of 1.13, yet the statistical validity is critically compromised by only three executed trades. A win rate of 66.7% and a 21.82% maximum drawdown are likely artifacts of low sample size rather than robust strategy behavior. Until the equity curve demonstrates consistency across a larger dataset, the observed alpha is indistinguishable from variance noise. The immediate next step is to re-run the backtest on a longer historical window to validate performance stability before considering live deployment.

ADDITIONAL METRICS

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