



Backtest #52757 · LPG · EVO_EVOEVOEVOE_v1868

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_v1868 strategy on LPG delivered a 41.35% ROI with a 1.13 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the 21.82% maximum drawdown and extremely low trade count suggest the results lack statistical robustness and are highly sensitive to specific market conditions. A single outlier or noise spike can easily skew performance metrics when sample sizes are this thin, rendering the positive returns less reliable for live deployment. Before considering this approach for capital, we must run a larger sample backtest or optimize entry parameters to validate consistency.

ADDITIONAL METRICS

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