



Backtest #53493 · LPG · EVO_EVOEVOEVOE_v1915

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_v1915 strategy on LPG delivered a +41.35% return with a 66.7% win rate, yet the statistical significance is negligible given only 3 total trades. While the Sharpe ratio of 1.13 suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown indicates severe exposure that could erode gains in live markets. This performance is likely an outlier rather than a robust alpha source due to the extreme lack of sample size. You must expand the backtest horizon or reduce position sizing to validate if this edge holds under broader market conditions. Proceed with caution until the strategy demonstrates consistency across a larger trade set before deployment.

ADDITIONAL METRICS

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