



Backtest #54944 · LPG · EVO_EVOEVOEVOE_v2023

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_v2023 strategy generated a 41.35% return on LPG with a 1.13 Sharpe ratio, yet the 21.82% drawdown and only three trades indicate a statistically insignificant sample size. The high win rate of 66.7% suggests a directional edge, but the narrow trade count prevents reliable confidence in these performance metrics. Such a small dataset cannot validate whether the strategy is robust or simply lucky during a specific market regime. We must expand the backtest horizon or test across multiple correlated assets to achieve statistical validity.

ADDITIONAL METRICS

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