



Backtest #55474 · LPG · EVO_EVOEVOEVOE_v2238

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_v2238 strategy on LPG shows a robust 41.35% return with a positive Sharpe ratio of 1.13, yet the extreme reliance on only three trades severely limits statistical confidence. A maximum drawdown of 21.82% suggests that the few executed positions carried significant risk concentration, which could distort performance metrics in volatile conditions. While the win rate of 66.7% is encouraging, such a small sample size fails to validate the strategy's consistency or resilience during broader market stress. The next logical step is to retest the logic with a wider parameter grid to generate a larger trade sample before considering deployment.

ADDITIONAL METRICS

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