



Backtest #56517 · LPG · EVO_EVOEVOEVOE_v1831

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_v1831 backtest on LPG shows a +41.35% ROI with a 66.7% win rate, but the sample size of just three trades renders the Sharpe ratio of 1.13 statistically insignificant. A maximum drawdown of 21.82% suggests high volatility that the current logic fails to mitigate during adverse price moves. Expanding the parameter space across multiple timeframes or incorporating volume filters is necessary to validate edge before live deployment. Without more historical data points, the strategy remains a theoretical hypothesis rather than a robust system.

ADDITIONAL METRICS

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