



Backtest #47384 · LPG · EVO_EVOEVOEVOE_v1942

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1942 strategy delivered a +42.10% ROI on LPG, yet the statistical significance is negligible due to only three trades executed. A sharp 21.82% maximum drawdown alongside a 66.7% win rate and 1.14 Sharpe ratio suggests high volatility and insufficient risk-adjusted performance for institutional deployment. The sample size is too small to validate the robustness of the entry logic or confirm that the returns are not merely luck. We must immediately expand the backtest window or reduce trade size to achieve a statistically meaningful dataset before live capital allocation.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40