



Backtest #47813 · LPG · EVO_EVOEVOEVOE_v741

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_v741 strategy on LPG delivered a +42.10% return, yet the statistical significance is negligible given only three trades. While the 1.14 Sharpe ratio and 66.7% win rate appear robust, they are likely overfit noise rather than predictive edge. The substantial 21.82% maximum drawdown indicates high volatility exposure that a small sample cannot reliably quantify. You must expand the test on at least 500 trades to validate this alpha before deploying capital.

ADDITIONAL METRICS

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