



Backtest #49625 · LPG · EVO_EVOEVOEVOE_v541

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_v541 strategy on LPG generated a 42.10% ROI with a 66.7% win rate, but the sample size of only three trades severely limits statistical confidence. A Sharpe ratio of 1.14 suggests reasonable efficiency, yet the 21.82% drawdown indicates significant volatility risk not captured by the small dataset. The strategy works well on a micro scale but lacks robustness for institutional deployment due to insufficient historical validation. We must expand the backtest window to at least 200 trades to confirm whether these results are sustainable or a result of survivorship bias.

ADDITIONAL METRICS

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