



Backtest #49958 · LPG · EVO_EVOEVOEVOE_v1858

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_v1858 strategy on LPG delivered a +42.10% return, yet the statistical validity is critically low due to only three executed trades. While the 66.7% win rate and 1.14 Sharpe ratio suggest potential, a 21.82% maximum drawdown indicates significant volatility risk not captured by such a small sample. The high ROI is likely an outlier driven by a single position rather than a robust alpha signal. Immediate action requires expanding the dataset with more frequent entry conditions or testing on a correlated asset to confirm pattern consistency. Without sufficient trade frequency, any performance metrics remain speculative noise rather than actionable intelligence.

ADDITIONAL METRICS

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