



Backtest #51852 · LPG · EVO_EVOEVOEVOE_v681

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v681 strategy on LPG delivered a 36.29% return with a 66.7% win rate, yet the statistical confidence is negligible due to only three trades executed. A maximum drawdown of 21.82% combined with a Sharpe ratio of 1.04 suggests the returns are highly sensitive to outlier events rather than robust trend following. This sample size is insufficient to validate the strategy's stability or risk parameters under varying market conditions. The next step is to expand the backtest window to include at least 50 trades to determine if the performance holds without excessive drawdown.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73