



Backtest #51881 · LPG · EVO_EVOEVOEVOE_v859

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_v859 strategy on LPG delivered a 36.29% return, yet the sample size of only three trades creates statistically insignificant confidence. A 66.7% win rate is misleading without sufficient trade history to validate consistency against market noise. The 21.82% maximum drawdown highlights substantial volatility risk that warrants caution before live deployment. Consequently, expanding the strategy into a larger sample period is necessary to confirm robustness.

ADDITIONAL METRICS

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