



Backtest #51918 · LPG · EVO_EVOEVOEVOE_v866

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_v866 strategy achieved a 36.29% ROI on LPG, yet the win rate of 66.7% and Sharpe ratio of 1.04 are statistically unreliable due to only three executed trades. Such a small sample size introduces extreme variance, making the 21.82% drawdown and profitability metrics non-representative of true alpha generation. The system lacks sufficient transaction history to validate risk-adjusted performance or confirm strategy robustness against market noise. We must deploy this logic on a live account with a dedicated paper trading wallet to gather a statistically significant sample before considering capital allocation.

ADDITIONAL METRICS

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