



BACKTEST REPORT

Backtest #52243 · LPG · EVO_EVOEVOEVOE_v863

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v863 strategy on LPG generated a 41.35% ROI with a 66.7% win rate, yet the sample of only three trades renders statistical significance nonexistent. A 21.82% drawdown alongside a 1.13 Sharpe ratio indicates high volatility risk rather than stable alpha generation. Confidence in these results is negligible until the strategy is stress-tested over a larger, out-of-sample dataset. The immediate next step is to extend the backtest to at least 200 trades to validate robustness and filter out noise. Without this volume, the performance metrics remain anecdotal and unsuitable for institutional deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63