



Backtest #52929 · LPG · EVO_EVOEVOEVOE_v1963

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1963 strategy on LPG delivered a 41.35% return with a 66.7% win rate, yet the sample size of only three trades renders statistical significance impossible. A Sharpe ratio of 1.13 suggests acceptable risk-adjusted returns, but the 21.82% maximum drawdown indicates high volatility exposure per trade. The performance relies entirely on a few winning moves rather than consistent alpha generation across a diversified set of signals. Expanding the backtest window to capture more market cycles is essential to validate whether this edge is sustainable or a statistical outlier.

ADDITIONAL METRICS

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