



Backtest #53362 · LPG · EVO_EVOEVOEVOE_v1890

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_v1890 strategy on LPG delivered a robust +41.35% return with a 1.13 Sharpe ratio, yet the statistical significance is critically undermined by only three total trades. A maximum drawdown of 21.82% suggests high volatility exposure that the small sample size fails to adequately capture or smooth out. The 66.7% win rate indicates directional accuracy, but the lack of trade frequency prevents reliable assessment of the system's consistency across different market regimes. Before deploying live capital, running a broader parameter sweep to increase trade frequency is essential to validate these metrics beyond this narrow dataset.

ADDITIONAL METRICS

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