



Backtest #53554 · LPG · EVO_EVOEVOEVOE_v1695

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_v1695 strategy generated a 41.35% ROI on LPG with a 66.7% win rate, yet statistical confidence remains negligible due to only three executed trades. A maximum drawdown of 21.82% exposes significant volatility risk that the current sample size fails to quantify reliably, suggesting the high Sharpe ratio may be an outlier rather than a stable edge. Expanding the backtest window or adjusting lookback periods is required to validate performance consistency across varying market regimes. Until the sample size expands, treating these results as exploratory rather than actionable is the prudent institutional approach.

ADDITIONAL METRICS

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