



Backtest #55678 · LPG · EVO_EVOEVOEVOE_v2034

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_v2034 strategy on LPG generated a +41.35% ROI, yet the statistical significance is critically low due to only three total trades executed. A 66.7% win rate and 1.13 Sharpe ratio are promising, but the 21.82% maximum drawdown reveals substantial volatility risk that cannot be ignored with such a small sample size. Extrapolating these metrics to a live trading environment is premature given the high variance inherent in a three-trade history. The next step is to expand the backtest over a longer historical period or increase simulation iterations to validate consistency.

ADDITIONAL METRICS

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