



Backtest #56284 · LPG · EVO_EVOEVOEVOE_v552

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_v552 strategy shows a 41.35% ROI on LPG with a 66.7% win rate, yet a mere three trades create negligible statistical confidence for any institutional conclusion. While the positive Sharpe ratio of 1.13 suggests favorable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility exposure that the small sample size cannot fully validate. This performance is likely an anomaly rather than a robust edge, as true reliability requires hundreds of independent trade events. The immediate next step is to expand the backtest window or adjust parameters to generate a statistically significant trade history before deploying live capital.

ADDITIONAL METRICS

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