



Backtest #47262 · LPG · EVO_EVOEVOEVOE_v604

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v604 strategy on LPG achieved a 42.10% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. While the Sharpe ratio of 1.14 suggests decent risk-adjusted returns, the 21.82% maximum drawdown indicates high volatility exposure that requires further scrutiny. The limited trade history prevents reliable assessment of strategy robustness across different market regimes. The next step is to run a walk-forward analysis on a larger dataset to validate performance stability before any live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40