



Backtest #47396 · LPG · EVO_EVOEVOEVOE_v645

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_v645 strategy generated a 42.10% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders statistical conclusions unreliable. The 1.14 Sharpe ratio suggests reasonable risk-adjusted returns, but a 21.82% maximum drawdown indicates significant instability not captured by limited data. Confidence in these metrics is low due to insufficient trade history to verify consistency across market regimes. The next step is to execute a robust walk-forward analysis to validate performance across extended timeframes.

ADDITIONAL METRICS

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