



Backtest #51390 · LPG · EVO_EVOEVOEVOE_v645

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v645 strategy generated a 36.29% ROI on LPG, but the statistical significance is critically low with only three trades. A win rate of 66.7% and a Sharpe ratio of 1.04 suggest potential edge, yet the 21.82% maximum drawdown indicates substantial volatility risk. The sample size is insufficient to confirm robustness or rule out random noise, making any performance metrics highly unreliable. The immediate priority is expanding the historical dataset to validate these parameters before considering live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73