



Backtest #56994 · LPG · EVO_EVOEVOEVOE_v2168

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2168 strategy delivered a 49.35% ROI on LPG with a 1.28 Sharpe ratio, driven by a high 66.7% win rate across just three trades. However, the statistical confidence is critically low due to the minimal sample size, making the 20.94% drawdown highly volatile and unreliable for live deployment. While the profit factor suggests robustness, the lack of trade frequency prevents validating the strategy's consistency or identifying specific failure modes. A concrete next step is to run a walk-forward analysis on a longer historical dataset to ensure the edge persists beyond this short-term outlier performance.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90