



Backtest #38696 · LPG · EVO_EVOEVOEVOE_v647

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v647 strategy generated a 40.41% ROI on LPG with a 66.7% win rate, yet the sample of only three trades renders the 1.10 Sharpe ratio statistically insignificant. The 21.82% drawdown indicates high volatility risk that cannot be validated without more historical data points. Confidence in these results is low due to overfitting risks inherent in such a small dataset. The next step is to expand the backtest window to at least 50 trades to confirm robustness before live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47