



Backtest #38791 · LPG · EVO_EVOEVOEVOE_v696

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_v696 strategy on LPG delivered a 40.41% ROI with a 1.10 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown are statistically insignificant due to only three total trades. While the positive return suggests potential alpha, the extreme sample size prevents any reliable assessment of risk or strategy robustness. Confidence in this performance is negligible, as a single outlier trade could easily reverse the results. The immediate next step is to expand the backtest period to capture diverse market regimes and validate these metrics against larger datasets.

ADDITIONAL METRICS

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