



Backtest #47550 · LPG · EVO_EVOEVOEVOE_v678

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_v678 strategy on LPG shows a +42.10% ROI with a 1.14 Sharpe ratio, yet the statistical significance is negligible given only three total trades executed. A 66.7% win rate and 21.82% maximum drawdown are highly volatile estimates that cannot reliably predict future performance or risk exposure. The sample size is too small to confirm the robustness of the entry logic or the effectiveness of the risk management parameters under varied market regimes. Immediate next steps require stress testing the strategy on extended historical data to validate consistency and reduce estimation error before live deployment.

ADDITIONAL METRICS

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