



Backtest #51393 · LPG · EVO_EVOEVOEVOE_v647

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_v647 strategy generated a +36.29% return on LPG with a 66.7% win rate, driven by only three trades. However, the statistical significance is negligible given the tiny sample size, rendering the Sharpe ratio of 1.04 and the 21.82% drawdown unreliable metrics. The lack of trade frequency prevents a robust assessment of consistency or risk-adjusted performance under varied market conditions. A concrete next step is to re-run the simulation with a broader date range or adjusted parameters to increase trade volume before deployment. Until more data points are gathered, the results should be treated as a theoretical exercise rather than a validated edge.

ADDITIONAL METRICS

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