



Backtest #47033 · LPG · EVO_EVOEVOEVOE_v537

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_v537 strategy on LPG achieved a 42.10% return, but the 3-trade sample size renders the 66.7% win rate statistically insignificant. While the 1.14 Sharpe ratio indicates reasonable risk-adjusted performance, the 21.82% maximum drawdown reveals substantial volatility exposure during the limited testing window. Relying on these metrics for live deployment is premature without a broader dataset to confirm robustness. We must execute a walk-forward analysis with expanded parameter ranges to validate whether these results are noise or signal.

ADDITIONAL METRICS

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