



Backtest #47394 · LPG · EVO_EVOEVOEVOE_v645

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_v645 strategy delivered a 42.10% return on LPG, but the 66.7% win rate and 3 trades are insufficient for statistical confidence. A 21.82% drawdown suggests significant risk exposure relative to the short sample size. While the positive Sharpe ratio of 1.14 indicates favorable risk-adjusted returns, the data lacks robustness for institutional deployment. The next step is expanding the backtest window to validate performance across multiple market regimes.

ADDITIONAL METRICS

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