



Backtest #51338 · LPG · EVO_EVOEVOEVOE_v607

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_v607 strategy on LPG generated a 36.29% ROI with a 66.7% win rate, yet the 21.82% drawdown reveals significant volatility risk. A Sharpe ratio of 1.04 suggests moderate risk-adjusted returns, but the extremely low trade count of only three executions severely limits statistical confidence in these metrics. The sample size is too small to validate the robustness of the entry logic or confirm whether the high win rate is due to selection bias or genuine edge. Before deploying live capital, you must run a longer backtest on adjacent timeframes to ensure consistency and validate the risk parameters.

ADDITIONAL METRICS

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