



Backtest #51802 · LPG · EVO_EVOEVOEVOE_v765

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_v765 strategy on LPG delivered a 36.29% ROI with a 66.7% win rate, yet the sample of only three trades creates severe statistical noise that invalidates the 1.04 Sharpe ratio. Although the risk-adjusted returns look promising, the 21.82% maximum drawdown suggests volatility sensitivity that the limited data cannot confirm. Relying on these metrics is premature because such a small dataset often masks critical regime failures or random luck. Before deployment, run a walk-forward analysis on a larger historical window to validate signal stability across different market regimes.

ADDITIONAL METRICS

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