



Backtest #55125 · LPG · EVO_EVOEVOEVOE_v1800

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1800 backtest on LPG shows a 41.35% ROI but is severely compromised by only three trades, making the 66.7% win rate and 1.13 Sharpe ratio statistically unreliable. The 21.82% maximum drawdown indicates high volatility exposure that lacks confirmation from a broader sample size. While the strategy captures gains effectively, the low trade count prevents any robust assessment of risk-adjusted returns or consistency. A concrete next step is to retest the logic over a longer historical window to validate performance stability before live deployment. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63