



Backtest #56105 · LPG · EVO_EVOEVOEVOG_v468

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_EVOEVOEVOG_v468 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% maximum drawdown highlights extreme volatility inherent in such a low sample. Only three executed trades limit statistical confidence, rendering the 66.7% win rate an unreliable indicator of future performance rather than a robust signal. While the final capital reached \$14,139.63, the sparse trade history suggests the strategy may be overfitted to specific noise rather than capturing a durable edge. We must expand the dataset or adjust parameters to validate consistency before deploying live capital.

ADDITIONAL METRICS

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