



Backtest #41113 · LPG · EVO_EVOEVOEVOE_v1772

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1772 strategy on LPG delivered a +40.41% ROI with a 66.7% win rate, yet the 21.82% max drawdown exposes significant vulnerability to adverse price action. With only three trades executed, the statistical confidence in these metrics is critically low and insufficient for institutional deployment. While the Sharpe ratio of 1.10 indicates acceptable risk-adjusted returns, the high drawdown suggests poor capital preservation during volatile periods. A rigorous out-of-sample backtest on a larger dataset is required before considering this approach for live trading.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47