



Backtest #44967 · LPG · EVO_EVOEVOEVOE_v2273

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_v2273 strategy on LPG delivered a 40.41% ROI with a 66.7% win rate, yet the 21.82% drawdown signals severe volatility exposure. A Sharpe ratio of 1.10 suggests marginal risk-adjusted returns relative to the high drawdown, while the sample size of only three trades renders these statistics statistically insignificant. The strategy lacks robustness and fails to prove viability under normal market conditions. We must expand the backtest horizon to validate the edge before deploying live capital.

ADDITIONAL METRICS

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