



Backtest #45319 · LPG · EVO_EVOEVOEVOE_v2361

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_v2361 strategy generated a 40.41% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown highlights excessive risk for an asset as volatile as LPG. A Sharpe ratio of 1.10 suggests moderate efficiency, but the statistical confidence is critically low due to only three executed trades. The sample size is insufficient to validate performance stability or estimate true expectancy with any reliability. The immediate next step is to run a multi-year out-of-sample backtest to assess robustness before live deployment.

ADDITIONAL METRICS

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