



Backtest #51158 · LPG · EVO_EVOEVOEVOE_v551

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v551 strategy generated a 36.29% ROI on LPG with a 66.7% win rate, yet the statistical signal is weak due to only three executed trades. A max drawdown of 21.82% coupled with a modest Sharpe ratio of 1.04 indicates that returns are driven by high volatility rather than consistent edge. Expanding the sample size to at least 50 trades is required before drawing any conclusions on strategy robustness or risk parameters.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73