



Backtest #56582 · LPG · EVO_EVOEVOEVOE_v1943

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_EVOEVOEVOE_v1943 strategy on LPG delivered a 41.35% ROI with a 1.13 Sharpe, driven by a 66.7% win rate, though the sample of only three trades severely limits statistical confidence. The 21.82% maximum drawdown suggests significant volatility exposure that warrants scrutiny before live deployment. While the capital grew to \$14,139.63, the lack of trade frequency prevents meaningful assessment of strategy robustness across market regimes. A prudent next step is expanding the backtest window or adjusting entry filters to generate a larger dataset for validation.

ADDITIONAL METRICS

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