



Backtest #38887 · LPG · EVO_EVOEVOEVOE_v2203

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_v2203 strategy delivered a +40.41% ROI on LPG with a 1.10 Sharpe ratio, though the 21.82% drawdown suggests high volatility. With only three trades executed, the 66.7% win rate lacks statistical significance and cannot reliably predict future performance. The sample size is insufficient to confirm the strategy's robustness or risk profile under varying market conditions. A next step would be to expand the backtesting window to hundreds of trades to validate these metrics.

ADDITIONAL METRICS

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