



Backtest #44607 · LPG · EVO_EVOEVOEVOE_v2137

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2137 strategy achieved a 40.41% ROI on LPG, but this result is statistically insignificant due to only three executed trades. While the 66.7% win rate and 1.10 Sharpe ratio suggest positive expectancy, the 21.82% maximum drawdown indicates substantial volatility risk that cannot be fully assessed with such limited data. The sample size is insufficient to confirm robustness or predict future performance under varying market conditions. The next step is to expand the backtest window across multiple years to validate whether these metrics hold under different volatility regimes.

ADDITIONAL METRICS

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