



Backtest #49712 · LPG · EVO_EVOEVOE_v739

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v739 strategy on LPG delivered a +42.1% return with a 66.7% win rate, yet the 21.8% drawdown highlights extreme volatility driven by only three trades. Such a small sample size renders the Sharpe ratio of 1.14 statistically unreliable and masks potential regime risk. The high drawdown relative to gains suggests the system is overexposed to specific market moves rather than capturing consistent alpha. I recommend expanding the test period or adding a volatility filter to validate if this performance holds outside these specific conditions.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40