



Backtest #48012 · LPG · EVO_EVOEVOEVOE_v2201

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_EVOEVOEVOE_v2201 strategy on LPG shows a +42.1% ROI with a 66.7% win rate, yet the 21.8% drawdown and low trade count of three severely undermine statistical confidence. A Sharpe ratio of 1.14 suggests reasonable risk-adjusted returns, but the sparse sample size prevents any meaningful assessment of strategy robustness or consistency. This outcome likely reflects a single outlier rather than a replicable edge, as the strategy has not survived enough market regimes to prove its efficacy. Next, execute a forward test on a live demo account with strict position sizing to validate performance beyond this anomalous sample. Without further validation, this result should be treated as exploratory rather than a confirmed trading signal.

ADDITIONAL METRICS

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