



Backtest #50016 · LPG · EVO_EVOEVOEVOE_v2227

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_v2227 strategy on LPG delivered a 42.1% ROI with a 1.14 Sharpe, but the 66.7% win rate is statistically meaningless given only three trades. A 21.82% drawdown on such a small sample indicates high volatility risk rather than a robust edge. We cannot validate the strategy's reliability without significantly more historical data points. The next step is to expand the backtest window to include at least 200 trades before deploying live capital.

ADDITIONAL METRICS

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