



Backtest #52563 · LPG · EVO_EVOEVOEVOE_v1690

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1690 strategy on LPG delivered a 41.35% return with a 66.7% win rate, yet the 21.82% drawdown and mere three trades suggest results are statistically noisy. A Sharpe ratio of 1.13 indicates reasonable risk-adjusted performance, but the low trade count prevents robust confidence in the strategy's stability. The high volatility exposure likely drove the significant drawdown, while the limited sample size makes the win rate appear deceptively strong. Before live deployment, you must run a longer backtest to validate consistency across different market regimes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63