



Backtest #53992 · LPG · EVO_EVOEVOEVOE_v2401

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_v2401 strategy generated a 41.35% ROI on LPG, yet the 3 total trades render statistical inference unreliable. A 66.7% win rate and 1.13 Sharpe ratio appear promising, but the high 21.82% drawdown indicates significant volatility risk in a low-sample environment. We must interpret these metrics with extreme caution, recognizing that a single loss could drastically alter the equity curve. The next step is to expand the backtesting period or reduce position sizing to validate robustness against historical gaps.

ADDITIONAL METRICS

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