



Backtest #55484 · LPG · EVO_EVOEVOEVOE_v2180

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_v2180 strategy on LPG delivered a 41.35% ROI, yet the 66.7% win rate and 1.13 Sharpe ratio lack statistical significance due to only three executed trades. A 21.82% max drawdown indicates substantial volatility exposure, meaning the edge is unproven at this sample size. The performance could be a random outlier rather than a persistent alpha, especially given the low trade frequency. We must expand the data window or adjust parameters to validate these metrics before deployment.

ADDITIONAL METRICS

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