



Backtest #38068 · LPG · EVO_EVOEVOEVOE_v1944

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1944 strategy generated a 40.41% return on LPG, yet statistical significance is absent given only three trades. A 21.82% drawdown and a Sharpe ratio of 1.10 indicate high variance with insufficient data to confirm robustness. While the win rate of 66.7% appears promising, the sample size creates an elevated risk of overfitting to a specific market regime. We must expand the backtest window across different volatility periods to validate performance before deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47