



Backtest #38690 · LPG · EVO_EVOEVOEVOE_v1942

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_v1942 strategy on LPG delivered a 40.41% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown reveals significant volatility risk. High performance is statistically unreliable given only three trades, rendering the Sharpe ratio of 1.10 misleading and the equity curve too shallow for institutional confidence. The lack of sufficient data points prevents any meaningful assessment of the strategy's robustness across different market regimes. We must run a new backtest expanding the lookback period or adjusting parameters to generate a statistically significant sample size before deploying live capital.

ADDITIONAL METRICS

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