



Backtest #49040 · LPG · EVO_EVOEVOEVOE_v1949

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1949 strategy on LPG shows a +42.10% ROI with a 1.14 Sharpe ratio, yet the 66.7% win rate is statistically insignificant due to only three executed trades. A maximum drawdown of 21.82% reveals substantial volatility risk that the limited sample size fails to adequately capture for institutional deployment. Confidence in this performance is low, as the small trade count prevents robust assessment of consistency under varied market regimes. The next step must be a parameter optimization study expanding the lookback period to generate sufficient trade data for reliable validation.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40