



Backtest #52531 · LPG · EVO_EVOEVOEVOE_v1950

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_v1950 strategy on LPG generated a 41.35% return but executed only three trades, creating a statistically insignificant sample that masks true volatility. While the 66.7% win rate and 1.13 Sharpe ratio appear promising, the 21.82% maximum drawdown indicates substantial single-trade risk that the limited history cannot quantify reliably. The strategy likely failed to capture the full breadth of LPG's market cycles due to insufficient trade frequency and a narrow parameter set. To validate performance, we must expand the backtest horizon and increase trade frequency through tighter stop-losses or more frequent signal triggers. Proceeding to live deployment without further diversification of parameters or

ADDITIONAL METRICS

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