



Backtest #49466 · LPG · EVO_EVOEVOEVOE_v1940

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_v1940 strategy on LPG generated a +42.10% return, yet statistical significance is low with only three trades executed. The 21.82% maximum drawdown highlights substantial volatility risk relative to the high Sharpe ratio of 1.14. This performance is likely an outlier driven by specific market conditions rather than robust edge. We must expand the sample size by running a longer historical simulation to validate the win rate. The next step is to backtest this logic against five additional years of data to confirm reliability.

ADDITIONAL METRICS

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