



Backtest #51625 · LPG · EVO_EVOEVOEVOE_v1939

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1939 strategy generated a 36.29% ROI on LPG with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades executed. A maximum drawdown of 21.82% paired with a Sharpe ratio of 1.04 suggests the returns are driven by high-risk outlier events rather than consistent alpha generation. This sample size prevents any reliable inference of future performance or risk profile stability. The immediate next step is to execute a robustness analysis by backtesting this logic across different timeframes and market regimes to validate edge.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73