



Backtest #49459 · LPG · EVO_EVOEVOEVOE_v1939

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_v1939 strategy on LPG generated a +42.10% return with a Sharpe of 1.14, yet the 21.82% drawdown and only three executed trades severely limit statistical confidence. Such a low trade count suggests the signal logic is too restrictive or the sample period was insufficient to validate robustness. While the positive ROI indicates potential alpha, the wide drawdown range relative to the tiny sample size creates significant uncertainty about risk-adjusted performance. You must run a longer backtest with increased trade frequency parameters to confirm if this edge is reproducible before live deployment.

ADDITIONAL METRICS

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