



Backtest #51628 · LPG · EVO_EVOEVOEVOE_v2044

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_v2044 strategy delivered a 36.29% ROI on LPG, yet the statistical significance is negligible with only three executed trades. A win rate of 66.7% paired with a 21.82% drawdown and a Sharpe ratio of 1.04 suggests high volatility driven by extreme sample risk rather than robust alpha generation. The lack of trade frequency prevents any reliable assessment of strategy consistency or risk-adjusted performance under normal market conditions. Before deploying capital, we must run a walk-forward analysis or expand the lookback period to validate if these results persist across different regimes. This is an educational assessment, not financial advice.

ADDITIONAL METRICS

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