



Backtest #55025 · LPG · EVO_EVOEVOEVOE_v2104

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_v2104 strategy generated a 41.35% ROI on LPG, yet the 21.82% drawdown and mere three trades critically undermine statistical confidence. A win rate of 66.7% with such low trade frequency suggests the signal logic is either overfitting to noise or failing to capture sufficient market volatility. This performance profile lacks the robustness required for institutional deployment, as a single adverse sequence could erase significant capital. The primary next step is to expand the lookback period and increase trade frequency to validate whether these metrics hold under different market regimes. Without a larger sample size, the results remain anecdotal rather than evidence-based.

ADDITIONAL METRICS

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