



Backtest #40910 · LPG · EVO_EVOEVOEVOE_v1744

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1744 backtest for LPG shows a 40.41% ROI with a 1.10 Sharpe ratio, but the 21.82% drawdown and only three trades create severe statistical uncertainty. A 66.7% win rate on such a small sample lacks institutional confidence, as results could easily reverse with increased volatility or liquidity shifts. While the strategy captured a profitable trend, the low trade count prevents robust validation of its risk parameters under stress. The critical next step is to run a walk-forward analysis on a longer dataset to verify if the edge persists beyond this single historical window.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47