



Backtest #44955 · LPG · EVO_EVOEVOEVOE_v2195

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_v2195 strategy on LPG delivered a robust +40.41% return with a Sharpe ratio of 1.10, yet a win rate of 66.7% on only three trades creates insufficient statistical confidence for institutional deployment. While the risk-adjusted returns appear favorable, the extreme sample size leaves the strategy vulnerable to overfitting and lacks resilience evidence during extended drawdowns. The observed 21.82% maximum drawdown underscores the need for further validation before considering live capital allocation. We must execute a broader backtest across multiple market regimes to confirm consistency and reduce parameter sensitivity.

ADDITIONAL METRICS

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