



Backtest #44956 · LPG · EVO_EVOEVOEVOE_v2187

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_v2187 strategy delivered a 40.41% return on LPG with a 1.10 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown lack statistical significance due to only three total trades. Such a small sample size renders the performance highly volatile and unreliable for institutional deployment, as results could easily reverse with slightly different market conditions. While the positive ROI suggests potential alpha, the extreme sensitivity to drawdown indicates insufficient risk control within the current logic. A concrete next step is to run a walk-forward analysis with expanded parameters to validate whether these returns persist across broader market regimes.

ADDITIONAL METRICS

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