



Backtest #51896 · LPG · EVO_EVOEVOEVOE_v793

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_v793 strategy delivered a 36.29% return on LPG with a 66.7% win rate, driven by a single high-impact trade rather than consistent execution. While the 1.04 Sharpe ratio indicates acceptable risk-adjusted returns, the max drawdown of 21.82% combined with only three trades severely limits statistical significance. We cannot validate the robustness of these parameters without a larger sample size to ensure performance isn't a fluke. The next step is to run a walk-forward analysis across different volatility regimes to test parameter stability before deployment. This cautious approach protects capital from overfitting to a narrow historical window.

ADDITIONAL METRICS

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