



Backtest #53766 · LPG · EVO_EVOEVOEVOE_v1704

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_v1704 backtest on LPG shows a +41.35% return with a 1.13 Sharpe, yet the 21.82% drawdown and mere three trades reveal low statistical significance. The strategy captured a volatile move effectively but lacks robustness against regime shifts due to the minimal sample size. A 66.7% win rate suggests directional bias, but the high drawdown indicates poor risk-adjusted performance during adverse conditions. We must run a walk-forward analysis across multiple years to validate if this alpha persists beyond a single market cycle.

ADDITIONAL METRICS

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