



Backtest #55431 · LPG · EVO_EVOEVOEVOE_v2137

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_v2137 strategy on LPG generated a 41.35% return, yet the 21.82% maximum drawdown and only three executed trades indicate a high-risk profile with insufficient statistical significance for institutional deployment. While the 66.7% win rate and 1.13 Sharpe ratio suggest positive expectancy, the extreme trade count renders the equity curve overly sensitive to single outliers. We must expand the sample size to validate this alpha before allocating real capital, as current performance lacks the robustness required for consistent scaling. The next step involves re-running the backtest with increased transaction costs and slippage to stress-test the strategy's resilience.

ADDITIONAL METRICS

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