



Backtest #55487 · LPG · EVO_EVOEVOEVOE_v2180

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_v2180 strategy generated a 41.35% return on LPG with a 1.13 Sharpe ratio, yet the 21.82% maximum drawdown and only three trades indicate statistically insignificant results. Such a low trade count fails to validate the robustness of the entry logic or the stability of the risk parameters under varied market conditions. While the win rate suggests a directional edge, the sample size is insufficient to rule out luck or overfitting to a specific historical period. Before deploying live capital, the strategy must be backtested on an extended dataset to confirm consistency and reduce execution noise.

ADDITIONAL METRICS

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