



Backtest #46006 · LPG · EVO_EVOEVOEVOE_v1941

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_v1941 strategy on LPG generated a 40.41% return with a 1.10 Sharpe ratio, driven by a 66.7% win rate across just three trades. However, the high maximum drawdown of 21.82% suggests significant volatility exposure, and the low trade count renders these statistical metrics insufficient for institutional confidence. The sample size is too small to validate robustness against varying market regimes or to confirm that the alpha is not merely a result of outlier luck. We must expand the lookback period or adjust entry filters to generate a larger dataset before deploying real capital. Increasing trade frequency through tighter stop-loss placement or additional confirmation indicators is the necessary next step to validate

ADDITIONAL METRICS

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