



Backtest #52988 · LPG · EVO_EVOEVOEVOE_v1887

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_v1887 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe ratio, yet statistical confidence remains critically low due to only three executed trades. A 66.7% win rate is statistically insignificant at this sample size, rendering the 21.82% maximum drawdown highly volatile and unpredictable for live deployment. While the final capital grew to \$14,139.63, the extreme lack of trade frequency suggests the signal logic is either too restrictive or misaligned with current volatility. The next step is to run a walk-forward analysis with expanded parameters to verify if these returns are robust enough to handle unseen market regimes.

ADDITIONAL METRICS

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