



Backtest #53047 · LPG · EVO_EVOEVOE_v1892

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_EVOEVOE_v1892 strategy generated a +41.35% return on LPG with a modest 1.13 Sharpe ratio, but the sample of only three trades renders the 66.7% win rate statistically insignificant for institutional deployment. A 21.82% maximum drawdown indicates substantial risk exposure that conflicts with conservative portfolio mandates despite the positive final capital of \$14,139.63. The high return per trade suggests a few large winners are driving performance rather than consistent edge, creating a fragile equity curve vulnerable to regime shifts. We must expand the test period and reduce trade frequency to validate whether this alpha persists beyond a single lucky streak.

ADDITIONAL METRICS

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