



Backtest #55817 · LPG · EVO_EVOEVOEVOE_v2191

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_v2191 strategy on LPG shows a robust +41.35% return and a Sharpe ratio of 1.13, yet the 21.82% drawdown and only three trades indicate severe under-sampling. With a win rate of 66.7%, the edge appears statistically significant, but the sample size is insufficient to confirm stability during extended volatility. The single concrete next step is to run a walk-forward analysis across multiple market regimes to validate performance consistency before live deployment. Without broader historical validation, this result remains a promising hypothesis rather than a proven production system.

ADDITIONAL METRICS

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