



Backtest #44216 · LPG · EVO_EVOEVOEVOE_v1809

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_v1809 strategy on LPG generated a 40.41% return with a 1.10 Sharpe ratio, yet the 21.82% drawdown and mere three trades severely limit statistical confidence in these results. High returns on such a small sample size often indicate overfitting or extreme luck rather than a robust edge, making the 66.7% win rate statistically insignificant. The strategy successfully identified a strong trend but lacks the trade frequency to smooth out variance during volatile market conditions. We must retest this logic on a longer historical dataset with stricter filters to validate whether the performance holds before deploying live capital.

ADDITIONAL METRICS

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