



Backtest #47069 · LPG · EVO_EVOEVOEVOE_v555

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v555 strategy on LPG delivered a 42.1% ROI with a 1.14 Sharpe ratio, yet the 21.8% drawdown and meager six trades reveal severe statistical fragility. High win rates and returns here are likely noise rather than alpha, given the insufficient sample size to validate robustness. We must treat these figures as preliminary data points and not evidence of a scalable edge. The critical next step is expanding the historical test window to at least 500 trades before deploying live capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40