



Backtest #47199 · LPG · EVO_EVOEVOEVOE_v829

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_v829 strategy on LPG delivered a 42.10% return, yet the sample size of only three trades renders statistical inference unreliable. A 66.7% win rate with a 21.82% maximum drawdown suggests high volatility and potential overfitting to recent noise rather than robust edge. The Sharpe ratio of 1.14 is misleadingly optimistic given such low trade frequency and extreme drawdown risk. We must expand the backtest horizon or increase the trade count to validate performance consistency before live deployment.

ADDITIONAL METRICS

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