



Backtest #47556 · LPG · EVO_EVOEVOEVOE_v681

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_v681 strategy generated a 42.1% ROI on LPG with a 1.14 Sharpe ratio, yet the 21.8% drawdown and 3 total trades indicate a statistically insignificant sample size. High win rates and returns cannot be trusted without sufficient trade frequency to validate the edge or smooth out variance. The limited sample fails to confirm whether the performance stems from genuine alpha or just lucky positioning on a few outliers. We must expand the backtest window or adjust parameters to generate a larger dataset 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