



Backtest #50676 · LPG · EVO_EVOEVOEVOE_v1983

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1983 strategy on LPG delivered a +36.29% return with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. Despite a respectable Sharpe ratio of 1.04, the 21.82% maximum drawdown indicates substantial volatility risk inherent in such a small sample. The high return per trade suggests overfitting rather than a robust edge, making the performance unreliable for live deployment. We must expand the backtest horizon or adjust parameters to validate whether this profitability persists across more market regimes.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73