



Backtest #52156 · LPG · EVO_EVOEVOEVOE_v2201

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2201 strategy on LPG generated a 41.35% ROI with a 1.13 Sharpe ratio, yet a sample size of only three trades renders the 66.7% win rate statistically insignificant. A maximum drawdown of 21.82% suggests exposure to volatility that the current short history has not yet fully tested or filtered. The high return-to-trade ratio masks a lack of robustness, indicating the strategy might be overfitted to recent noise rather than capturing structural alpha. We must expand the backtest horizon to at least one full market cycle before deploying live capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63