



Backtest #52250 · LPG · EVO_EVOEVOEVOE_v1682

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_v1682 strategy on LPG delivered a +41.35% return with a Sharpe ratio of 1.13, though statistical significance is low due to only three trades. A win rate of 66.7% suggests potential edge, but the 21.82% maximum drawdown indicates high volatility risk typical of small-sample regimes. This performance likely reflects parameter overfitting rather than robust alpha generation across different market conditions. To validate the approach, we must expand the backtest window to at least one hundred trades 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