



Backtest #53199 · LPG · EVO_EVOEVOEVOE_v1901

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_v1901 strategy on LPG delivered a 41.35% return with a 1.13 Sharpe ratio, indicating moderate risk-adjusted efficiency. However, the 21.82% maximum drawdown and only 3 total trades severely limit statistical confidence, rendering the win rate of 66.7% anecdotal rather than robust. The limited trade count suggests the strategy may be overfitting or lacking sufficient market exposure to validate its edge. Future iterations must optimize entry logic to generate higher trade frequency while maintaining the current profitability.

ADDITIONAL METRICS

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