



Backtest #53424 · LPG · EVO_EVOEVOEVOE_v2380

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_v2380 strategy on LPG generated a 41.35% ROI with a 1.13 Sharpe ratio, indicating a positive risk-adjusted return profile. However, the high 21.82% maximum drawdown and a win rate of 66.7% suggest significant volatility and a reliance on only three trades. Such a small sample size severely limits statistical confidence, making the performance statistically insignificant rather than robustly reproducible. The strategy likely benefited from overfitting or a rare market sequence rather than a sustainable alpha. The next step is to retest this logic on a larger dataset or different asset class to validate if the edge holds outside this specific LPG window.

ADDITIONAL METRICS

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