



Backtest #53619 · LPG · EVO_EVOEVOEVOE_v1762

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_v1762 strategy on LPG generated a 41.35% ROI with a 66.7% win rate, yet statistical significance is absent given only three total trades. A 21.82% drawdown indicates high volatility exposure, while the 1.13 Sharpe ratio suggests suboptimal risk-adjusted performance relative to the drawdown magnitude. The lack of sample size prevents reliable inference of robustness, and the results may reflect overfitting to recent market noise rather than genuine alpha. We must expand the backtest window and increase trade frequency to validate edge before live deployment. The next step is running a longer simulation to confirm whether the strategy withstands extended market regimes.

ADDITIONAL METRICS

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