



Backtest #55130 · LPG · EVO_EVOEVOEVOE_v2025

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_v2025 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% drawdown and mere three trades severely limit statistical confidence. High win rate of 66.7% appears driven by low frequency rather than robustness, making the result highly sensitive to regime shifts. Such a small sample size cannot reliably validate the edge, leaving significant overfitting risk. The next step is to expand the lookback period and test across multiple asset classes to confirm consistency before live deployment.

ADDITIONAL METRICS

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