



Backtest #55165 · LPG · EVO_EVOEVOEVOE_v1819

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_v1819 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, yet the statistical significance is negligible given only three executed trades. A maximum drawdown of 21.82% indicates that the limited sample size masked severe volatility exposure that could have resulted in a total loss under different market conditions. The reported Sharpe ratio of 1.13 remains theoretical until the strategy is validated across a broader dataset to ensure robustness. We must execute a forward test or expand the backtest window to confirm whether these results represent genuine alpha or mere luck.

ADDITIONAL METRICS

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