



Backtest #55731 · LPG · EVO_EVOEVOEVOE_v2225

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_v2225 backtest on LPG shows a +41.35% ROI with a 66.7% win rate, but the statistical significance is negligible due to only three total trades. While the risk-adjusted returns suggest a positive edge, a 21.82% maximum drawdown indicates high volatility that is poorly captured by such a small sample size. The strategy's performance is currently more reflective of luck than robustness, making the Sharpe ratio of 1.13 unreliable for live deployment. Before committing capital, the team must validate the strategy across a longer timeframe and different market conditions to confirm the alpha is not a statistical fluke. The immediate priority is expanding the lookback period to gather enough data points for a

ADDITIONAL METRICS

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