



Backtest #55802 · LPG · EVO_EVOEVOEVOE_v2097

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_v2097 strategy on LPG generated a 41.35% return with a 1.13 Sharpe ratio, yet the statistical significance is negligible due to only three trades executed. A 21.82% drawdown suggests high volatility exposure that the sample size fails to validate, making the 66.7% win rate unreliable for forward projection. This result likely reflects overfitting to historical noise rather than capturing a robust market inefficiency. The next step is to stress-test the strategy across multiple market regimes and expand the sample size before deployment.

ADDITIONAL METRICS

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