



Backtest #55949 · LPG · EVO_EVOEVOEVOE_v2364

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_v2364 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, but the statistical significance is negligible given only three total trades. While the 1.13 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility exposure that could erode capital in live conditions. The performance metrics are highly sensitive to parameter noise rather than robust alpha, meaning past results may not reliably predict future outcomes. A critical next step is to expand the backtest sample size using out-of-sample data to validate if these gains persist beyond this specific sample.

ADDITIONAL METRICS

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