



Backtest #46618 · LPG · EVO_EVOEVOGG1R_v463

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOGG1R_v463 strategy on LPG delivered a +42.10% ROI with a 1.14 Sharpe ratio, yet the 21.82% peak drawdown reveals extreme fragility given the sample size of only three trades. A 66.7% win rate is statistically insignificant in this context and likely overfit to a specific market regime rather than robust across varying conditions. The high return per trade indicates aggressive sizing or outlier luck that fails to account for realistic transaction costs and slippage. We must increase trade frequency through parameter optimization to validate consistency before deploying any live capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40