



Backtest #50259 · LPG · EVO_EVOEVOEVOE_v1896

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_EVOEVOEVOE_v1896 strategy on LPG generated a 42.10% return with a 1.14 Sharpe ratio, driven by just three trades. However, a 66.7% win rate on such a small sample size lacks statistical significance and masks extreme volatility. The 21.82% maximum drawdown suggests poor risk control during the limited execution window. Expanding the backtest horizon or increasing trade frequency is required to validate these results. Until a larger dataset confirms the alpha, this performance remains anecdotal rather than reproducible.

ADDITIONAL METRICS

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