



Backtest #56204 · LPG · EVO_EVOEVOEVOE_v521

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_v521 backtest on LPG shows a 41.35% ROI, though a win rate of 66.7% and just three trades render the 1.13 Sharpe ratio statistically insignificant. A 21.82% drawdown indicates excessive volatility relative to the limited sample size, which fails to validate robustness or handle black swans effectively. The strategy likely overfits recent noise rather than capturing a genuine mean-reversion or trend anomaly. We must expand the test across multiple market cycles and asset classes before deeming this approach viable for live deployment.

ADDITIONAL METRICS

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