



Backtest #46988 · LPG · EVO_EVOEVOEVOE_v520

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_v520 backtest on LPG generated a 42.10% return with a 1.14 Sharpe ratio, yet the 21.82% drawdown and single digit trade count of three severely limit statistical confidence. A 66.7% win rate is misleading without volume, as the high variance suggests the strategy is overfitting to specific noise rather than capturing a robust trend. The lack of diversification and insufficient sample size prevent reliable risk assessment for live deployment. We must run a multi-year walk-forward test with stricter equity filters to validate whether the alpha persists beyond this narrow dataset.

ADDITIONAL METRICS

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