



Backtest #47304 · LPG · EVO_EVOEVOEVOE_v625

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_v625 strategy on LPG generated a +42.10% return with a 66.7% win rate, yet the statistical confidence is critically low due to only three trades in the simulation. A 21.82% maximum drawdown indicates significant volatility exposure that the current small sample size fails to capture reliably. While the positive Sharpe ratio of 1.14 suggests reasonable risk-adjusted returns, the limited trade count makes these metrics highly susceptible to overfitting and random noise. We must expand the backtest horizon or reduce position sizes to validate performance before live deployment.

ADDITIONAL METRICS

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