



Backtest #47408 · LPG · EVO_EVOEVOEVOE_v847

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_v847 backtest on LPG shows a 42.10% ROI and a 1.14 Sharpe ratio, yet the strategy lacks statistical confidence due to only three executed trades. A 21.82% maximum drawdown suggests high volatility exposure that is not mitigated by the modest win rate of 66.7%. With such a limited sample size, the results are likely overfitted to specific market noise rather than capturing genuine alpha. Next, we must expand the backtest window or adjust entry thresholds to generate a larger trade sample before deploying 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