



Backtest #49283 · LPG · EVO_EVOEVOEVOE_v768

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v768 strategy on LPG shows a +42.10% return with a 66.7% win rate, yet the sample of only three trades renders the 1.14 Sharpe ratio statistically insignificant. A maximum drawdown of 21.82% suggests high volatility risk that the limited data fails to capture reliably. We must expand the backtest window to include different market regimes before trusting these metrics. Running a simulation with at least 50 historical trades is the mandatory next step. This approach will validate if the strategy's edge holds or if it merely reflects overfitting on a small dataset.

ADDITIONAL METRICS

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