



Backtest #51162 · LPG · EVO_EVOEVOEVOE_v820

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v820 backtest on LPG shows a 36.29% return with a 1.04 Sharpe ratio, yet only three trades severely limit statistical confidence in these metrics. A 21.82% maximum drawdown suggests the strategy may be overly exposed to short-term volatility rather than capturing sustainable alpha. While the 66.7% win rate appears robust, the small sample size makes it unreliable for institutional deployment without further validation. We recommend running a walk-forward analysis to verify performance stability across different market regimes before live execution.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73