



Backtest #51413 · LPG · EVO_EVOEVOEVOE_v661

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_v661 backtest on LPG shows a 36.29% return with a 66.7% win rate, yet the statistical power is critically weak due to only three executed trades. While the 1.04 Sharpe ratio indicates decent risk-adjusted returns, the 21.82% maximum drawdown reveals significant volatility that the small sample size cannot reliably quantify. The strategy likely suffered from overfitting or extreme luck, as three trades are insufficient to validate robustness or filter out noise. A concrete next step is to run a cross-asset backtest on at least 50 trades to determine if the alpha is genuine or a statistical artifact.

ADDITIONAL METRICS

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