



Backtest #51962 · LPG · EVO_EVOEVOEVOE_v726

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_v726 strategy generated a 36.29% ROI on LPG with a 66.7% win rate, yet the 21.82% maximum drawdown and low trade count of only three executions severely limit statistical significance. While the positive Sharpe ratio of 1.04 suggests favorable risk-adjusted returns, the sparse sample size prevents any reliable confidence in the strategy's robustness across varying market regimes. The results likely reflect overfitting to recent noise rather than a durable edge, as few trades cannot validate performance during stress periods. We must run a longer backtest with increased data granularity or adjust entry thresholds to reduce trade frequency and verify consistency before live deployment.

ADDITIONAL METRICS

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