



Backtest #47409 · LPG · EVO_EVOEVOEVOE_v847

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_EVOEVOEVOE_v847 backtest on LPG shows a +42.10% ROI with a 66.7% win rate, yet the strategy is statistically unreliable due to only three total trades. A 21.82% max drawdown combined with a Sharpe ratio of 1.14 suggests significant volatility and a lack of robust risk adjustment in such a small sample. Extrapolating these results to live markets would be premature given the high probability of overfitting on this limited dataset. We must increase the backtest lookback period or adjust parameters to generate enough trade data for a meaningful Sharpe and drawdown analysis.

ADDITIONAL METRICS

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