



Backtest #47716 · LPG · EVO_EVOEVOEVOE_v712

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v712 backtest on LPG shows a 42.10% return with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. While the strategy successfully navigated volatility with a 1.14 Sharpe ratio, the sharp 21.82% maximum drawdown highlights overfitting risk in such a limited sample. One concrete next step is to validate these parameters on a longer historical dataset to ensure robustness before live deployment. Without sufficient trade frequency, performance metrics may reflect luck rather than a consistent edge.

ADDITIONAL METRICS

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