



Backtest #48353 · LPG · EVO_EVOEVOEVOE_v2282

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_v2282 backtest on LPG shows a +42.10% ROI but suffers from severe statistical noise due to only three trades. A Sharpe ratio of 1.14 and 66.7% win rate are misleading without sufficient sample size to confirm robustness. The 21.82% maximum drawdown indicates significant risk exposure that warrants deeper scrutiny before live deployment. We must increase the sample size through extended backtesting or walk-forward analysis to validate the strategy's edge.

ADDITIONAL METRICS

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