



Backtest #50228 · LPG · EVO_EVOEVOEVOE_v1884

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_v1884 backtest on LPG shows a +42.10% return, but the statistical significance is negligible due to only three trades. While the 1.14 Sharpe ratio suggests positive risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility exposure that could threaten capital during live conditions. High win rates on such small samples are often noise rather than a robust edge, and the final capital figure does not guarantee future performance. The strategy lacks sufficient data to confirm its efficacy, making any deployment premature without further optimization. Next, run a longer backtest across multiple years to validate the signal and reduce overfitting risks.

ADDITIONAL METRICS

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