



Backtest #50636 · LPG · EVO_EVOEVOEVOE_v2384

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_v2384 backtest on LPG generated a 36.29% ROI, yet the strategy's statistical validity is critically compromised by only three executed trades. A Sharpe ratio of 1.04 and a 66.7% win rate are misleading when derived from such a narrow sample, leaving the 21.82% maximum drawdown as the primary risk indicator rather than a measure of robust performance. We must treat these results as a hypothesis rather than a confirmed edge, acknowledging that the equity curve is too thin to support high-confidence deployment. The next step is to run an out-of-sample forward test with stricter position sizing to validate whether the alpha persists beyond this initial limited dataset.

ADDITIONAL METRICS

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