



Backtest #51986 · LPG · EVO_EVOEVOEVOE_v741

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v741 backtest on LPG shows a +36.29% return driven by a 66.7% win rate, yet the statistical significance is critically low due to only three trades. A max drawdown of 21.82% exposes substantial volatility risk that the 1.04 Sharpe ratio fails to fully mitigate. With such a tiny sample size, the strategy likely overfits to noise rather than capturing a robust market edge. We must expand the evaluation horizon or reduce position sizing to validate risk parameters before live deployment.

ADDITIONAL METRICS

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