



Backtest #53618 · LPG · EVO_EVOEVOEVOE_v1761

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1761 backtest on LPG shows a strong +41.35% gain with a 1.13 Sharpe ratio, driven by a 66.7% win rate. However, the strategy executed only three trades to generate this return, rendering the statistical confidence too low for institutional deployment. A 21.82% maximum drawdown indicates significant volatility exposure that could widen further during a market correction. The sample size is insufficient to validate the robustness of the entry logic under varying liquidity conditions. Next, run a multi-year out-of-sample test with tighter stop-loss parameters to assess stability before live execution.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63