



Backtest #55944 · LPG · EVO_EVOEVOEVOE_v2354

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_v2354 backtest on LPG shows a 41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% drawdown and only three trades indicate statistically insignificant results. High win rates on such small samples often reflect survivorship bias rather than robust edge, making the strategy fragile for live deployment. We must expand the test window or reduce the position size to ensure stability across different market regimes. The next step is to run a longer backtest on multiple symbols to validate performance consistency 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