



Backtest #34451 · LPG · EVO_EVOEVOEVOE_v1727

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1727 backtest on LPG shows a robust 39.93% ROI with a 1.10 Sharpe, yet the 21.86% drawdown and mere three trades severely undermine statistical confidence. A 66.7% win rate appears promising but is likely overfitted given the tiny sample size, leaving the strategy's true edge unproven. The high drawdown suggests significant risk exposure during volatile periods that a short history cannot fully capture. We must expand the lookback window and test across multiple assets to validate if the 1.10 Sharpe holds under broader market stress.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51