



Backtest #47277 · LPG · EVO_EVOEVOEVOE_v619

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for strategy EVO_EVOEVOEVOE_v619 shows a 42.10% return but suffers from severe overfitting risks due to only three trades. While the 1.14 Sharpe ratio and 66.7% win rate appear attractive, a 21.82% drawdown with such limited sample size indicates low statistical confidence in the signal's robustness. The lack of trade diversity suggests the strategy may be capturing noise rather than sustainable alpha in this volatile commodity. We must broaden the dataset or adjust entry filters before considering any live deployment to validate performance across different market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40