



Backtest #47546 · LPG · EVO_EVOEVOEVOE_v677

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 EVO_EVOEVOEVOE_v677 backtest on LPG shows a +42.10% ROI with a 66.7% win rate, yet the statistical validity is negligible due to only three total trades. A Sharpe ratio of 1.14 appears promising but lacks robustness given the minimal sample size and an underwhelming max drawdown of 21.82%. This single outlier trade cannot confirm whether the strategy captures genuine alpha or merely exploits noise. Before deploying live capital, you must expand the sample size by backtesting on a different time horizon or asset class.

ADDITIONAL METRICS

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