



Backtest #53872 · LPG · EVO_EVOEVOEVOE_v1921

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_v1921 strategy generated a 41.35% ROI on LPG, driven by just three trades that produced a 66.7% win rate. While the 1.13 Sharpe ratio indicates a decent risk-adjusted return, the 21.82% max drawdown reveals significant volatility exposure during adverse market conditions. Statistical confidence is critically low given only three data points, making the results prone to overfitting and lacking robustness for live deployment. To validate this approach, we must expand the backtest sample size with out-of-sample data or adjust entry criteria to filter low-probability setups.

ADDITIONAL METRICS

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