



Backtest #51368 · LPG · EVO_EVOEVOEVOE_v620

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v620 backtest on LPG shows a 36.29% ROI with a 66.7% win rate, yet the sample size of only three trades makes statistical significance impossible. A Sharpe of 1.04 suggests acceptable risk-adjusted returns, but the 21.82% maximum drawdown indicates severe volatility exposure during this short window. The strategy likely suffered from overfitting or random noise rather than capturing a robust market edge. Increasing the sample size through extended look-back periods is the mandatory next step before live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73