



Backtest #51562 · LPG · EVO_EVOEVOEVOE_v2168

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2168 backtest on LPG shows a 36.29% ROI but suffers from a critical lack of statistical significance due to only three trades. A Sharpe ratio of 1.04 and a 66.7% win rate are misleading without a robust sample size to validate consistency. The 21.82% maximum drawdown indicates high volatility exposure that likely stems from overfitting to a narrow dataset rather than genuine edge. We must expand the testing period or adjust parameters to generate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

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