



Backtest #55113 · LPG · EVO_EVOEVOEVOE_v1798

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_v1798 backtest on LPG shows a +41.35% ROI with a 1.13 Sharpe ratio, but the 21.82% drawdown and only 3 trades reveal severe overfitting risks. Statistical confidence is negligible given the tiny sample size, making the 66.7% win rate unreliable for live deployment. The strategy likely captures noise rather than a genuine alpha signal due to the extreme lack of trade frequency. Next, expand the dataset to a longer historical window and impose a stricter minimum trade count threshold before re-evaluating viability.

ADDITIONAL METRICS

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