



Backtest #55719 · LPG · EVO_EVOEVOEVOE_v2073

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_v2073 backtest on LPG shows a +41.35% ROI with a 66.7% win rate, yet the sample of only three trades makes these metrics statistically insignificant and prone to overfitting. While the Sharpe ratio of 1.13 suggests decent risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility that could have eroded capital in live conditions. The strategy’s performance relies heavily on a very small number of executions, which fails to validate its robustness against market regime changes. To confirm viability, we must expand the sample size by running a longer backtest period or optimizing parameters to increase trade frequency. Until then, this setup lacks the statistical confidence required for

ADDITIONAL METRICS

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