



Backtest #56553 · LPG · EVO_EVOEVOEVOE_v1827

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_v1827 backtest on LPG shows a +41.35% ROI with a 1.13 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the extremely low trade count and a 21.82% maximum drawdown indicate severe overfitting and lack of statistical robustness. Confidence in these results is negligible due to insufficient sample size, making the performance metrics unreliable for live deployment. Next, run a walk-forward analysis on a wider date range to validate edge persistence and reduce variance risk before committing capital.

ADDITIONAL METRICS

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