



Backtest #51053 · LPG · EVO_EVOEVOEVOE_v520

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_v520 backtest on LPG shows a 36.29% ROI with a 66.7% win rate, but the sample size of only three trades renders the 1.04 Sharpe ratio statistically insignificant and prone to overfitting. A maximum drawdown of 21.82% reveals substantial tail risk that contradicts the apparent efficiency of the capital growth to \$13,632.73. We cannot yet validate the strategy's robustness without expanding the dataset to verify consistency across different market regimes. The immediate next step is to retrain the model on a longer historical window and enforce stricter walk-forward validation to ensure the signals are not coincidental.

ADDITIONAL METRICS

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