



Backtest #52860 · LPG · EVO_EVOEVOEVOE_v1966

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_v1966 backtest on LPG shows a +41.35% return with a 1.13 Sharpe, yet the 66.7% win rate and 21.82% drawdown stem from only three trades, creating insufficient statistical confidence for institutional deployment. While the strategy captured significant upside, the extreme low sample size masks potential regime shifts and overfits to specific price action rather than general market behavior. The high risk of overfitting suggests the current parameters lack robustness across varying market conditions and timeframes. To validate the approach, we must expand the test dataset to at least five years of historical data and retest with tighter stop-loss logic to reduce drawdown volatility.

ADDITIONAL METRICS

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