



Backtest #55078 · LPG · EVO_EVOEVOEVOE_v1789

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_v1789 backtest on LPG shows a +41.35% ROI with a 1.13 Sharpe ratio, yet the strategy is statistically unreliable due to only 3 trades. A 66.7% win rate and 21.82% max drawdown are meaningless without sufficient sample size to filter noise or confirm edge. The low trade count suggests overfitting or excessive conservatism, making the performance indistinguishable from luck rather than alpha. Next, expand the lookback period or simplify parameters to generate a robust dataset before deploying capital.

ADDITIONAL METRICS

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