



Backtest #55552 · LPG · EVO_EVOEVOEVOE_v2147

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_v2147 strategy on LPG generated a 41.35% ROI with a 1.13 Sharpe, yet the 21.82% drawdown and merely 3 trades reveal a statistically insignificant sample size prone to overfitting. High win rates in such low-volume scenarios often mask extreme volatility, as a single failure could drastically alter the equity curve and risk profile. Consequently, the robustness of the 66.7% win rate remains unproven against live market noise and regime shifts. To validate the approach, we must expand the evaluation to include out-of-sample testing and a minimum of 100 trades to ensure statistical confidence.

ADDITIONAL METRICS

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