



Backtest #55704 · LPG · EVO_EVOEVOEVOE_v2276

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_v2276 strategy on LPG generated a 41.35% ROI with a 66.7% win rate, yet the sample of only three trades severely limits statistical confidence and exposes the results to significant overfitting risk. Although the Sharpe ratio of 1.13 suggests acceptable risk-adjusted returns, the 21.82% maximum drawdown highlights substantial volatility that may not be sustainable in live markets. The low trade count prevents a robust assessment of how the strategy behaves during different market regimes or extreme volatility events. To validate this approach, we must immediately expand the backtest window to include more historical data and perform walk-forward analysis to ensure parameter stability.

ADDITIONAL METRICS

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