



Backtest #55943 · LPG · EVO_EVOEVOEVOE_v2360

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_v2360 backtest on LPG delivered a 41.35% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown and merely 3 total trades indicate severe underfitting and high volatility. A Sharpe ratio of 1.13 suggests marginal risk-adjusted returns that cannot be statistically validated given such a tiny sample size. The strategy likely overfits recent noise, mistaking random price excursions for reliable patterns. Before live deployment, you must expand the training set to at least 200 trades and run a walk-forward analysis.

ADDITIONAL METRICS

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