



Backtest #57240 · LPG · EVO_EVOEVOEVOE_v1718

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1718 strategy on LPG generated a 46.76% ROI with a 1.23 Sharpe ratio, yet the 20.33% max drawdown and only three executed trades severely limit statistical confidence in these metrics. A win rate of 66.7% appears robust, but the small sample size makes the results highly susceptible to overfitting and lacks generalizability across different market regimes. The performance relies on a narrow set of conditions that may not persist as market volatility shifts or liquidity dries up. You must expand the sample by running the strategy on multiple assets or increasing the backtest lookback period to validate its edge. Proceed with caution until these statistical weaknesses are addressed before deploying live capital.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80