



Backtest #50581 · LPG · EVO_EVOEVOEVOE_v1733

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1733 backtest on LPG shows a +36.29% ROI but suffers from severe overfitting due to only three trades, rendering the 1.04 Sharpe ratio statistically insignificant. Although the 66.7% win rate appears robust, a sample size of three executions cannot validate risk-adjusted performance or true expectancy under varying market regimes. The 21.82% maximum drawdown indicates substantial tail risk that the current parameters fail to mitigate effectively across different volatility cycles. Immediate action requires expanding the simulation with a larger dataset and introducing dynamic position sizing to reduce exposure during adverse price movements.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73