



Backtest #49383 · LPG · EVO_EVOEVOEVOE_v2165

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2165 strategy on LPG generated a 42.10% return with a 66.7% win rate, yet the 21.82% maximum drawdown and single-digit trade count indicate severe overfitting rather than robust alpha. A Sharpe ratio of 1.14 is statistically insignificant for such a sparse sample, suggesting the results likely reflect noise rather than a scalable edge. Without enough data points to validate risk-adjusted performance, the apparent profitability cannot be trusted for live deployment. We must expand the backtest window or introduce randomization to ensure the strategy survives out-of-sample testing before considering any execution.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40