



Backtest #55068 · LPG · EVO_EVOEVOEVOE_v2213

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_v2213 strategy on LPG generated a +41.35% return, yet the 21.82% drawdown and single digit trades reveal a fragile edge. With only three trades, the 66.7% win rate and 1.13 Sharpe ratio lack statistical significance and are likely noise rather than predictive alpha. The strategy suffered from overfitting to a tiny sample, failing to prove robustness across different market regimes. You must expand the backtest lookback window or introduce a stricter filter to validate the signal before live deployment.

ADDITIONAL METRICS

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