



Backtest #55566 · LPG · EVO_EVOEVOEVOE_v2067

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_v2067 strategy delivered a 41.35% return on LPG with a 1.13 Sharpe ratio, yet the 21.82% drawdown and mere three trades indicate severe overfitting risk. High win rates are statistically insignificant with such a small sample, suggesting the model may be capturing noise rather than a robust edge. While the final capital growth looks compelling, the lack of trade frequency prevents validation of consistent execution in live markets. We must run a larger sample backtest with walk-forward analysis to confirm stability before live deployment. This approach ensures the strategy is not merely a statistical artifact of a single historical sequence.

ADDITIONAL METRICS

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