



Backtest #56447 · LPG · EVO_EVOEVOEVOE_v774

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_v774 strategy on LPG generated a 41.35% return with a 66.7% win rate, yet the 21.82% drawdown and single-digit trade count indicate severe overfitting. With only three trades, the reported Sharpe ratio of 1.13 lacks statistical significance and fails to validate robustness against unseen market regimes. The high reward-to-risk profile is likely a result of luck rather than a reliable edge, making the strategy dangerous for live deployment. We must immediately expand the sample size by running a walk-forward analysis across multiple LPG cycles before considering parameter optimization.

ADDITIONAL METRICS

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