



Backtest #56583 · LPG · EVO_EVOEVOEVOE_v2044

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_v2044 strategy generated +41.35% ROI on LPG with a 1.13 Sharpe ratio, yet the 21.82% drawdown and only three total trades indicate severe overfitting risk. High returns on such a small sample lack statistical confidence and likely reflect curve fitting rather than robust edge. The 66.7% win rate is encouraging but meaningless without more data to validate consistency across different market regimes. A concrete next step is to expand the backtest window and introduce walk-forward analysis to verify if these parameters hold under varying volatility conditions.

ADDITIONAL METRICS

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