



Backtest #33667 · LPG · EVO_EVOEVOEVOE_v583

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v583 strategy on LPG generated a +39.93% ROI with a 1.10 Sharpe ratio, yet the high 21.86% drawdown and mere three trades suggest severe overfitting and statistical unreliability. Such a small sample size precludes any meaningful inference on the strategy's robustness or true win rate of 66.7%. The lack of diversification and extreme volatility exposure indicates that performance is likely driven by a single outlier rather than consistent alpha generation. Before live deployment, we must expand the parameter search to validate these metrics across a broader range of market conditions.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51