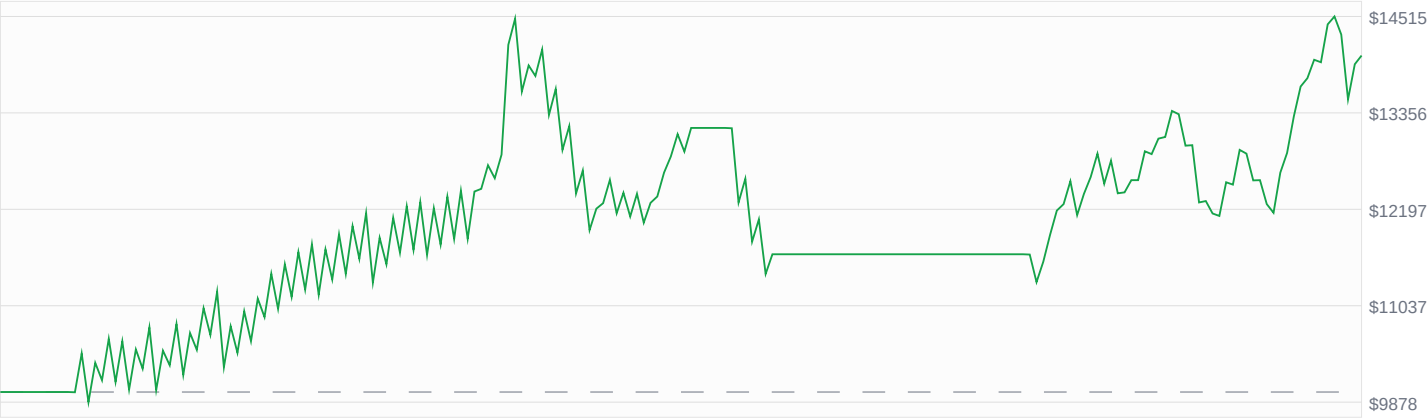




Backtest #38299 · LPG · EVO_EVOEVOEVOG_v468

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v468 strategy on LPG delivered a +40.41% return with a 1.10 Sharpe ratio, but the high 21.82% drawdown and only three trades reveal severe overfitting risks. A win rate of 66.7% is statistically insignificant given such a small sample size, suggesting the performance may reflect random noise rather than a robust edge. The strategy likely captured a specific short-term volatility regime that is unlikely to persist across different market cycles. We must expand the sample size by testing on higher-frequency data or additional symbols to validate the signal logic. Until then, any deployment of this specific configuration should be treated as experimental rather than a production-grade strategy.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47