



Backtest #38837 · LPG · EVO_EVOEVOEVOE_v721

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v721 strategy generated a 40.41% ROI on LPG with a 1.10 Sharpe ratio, but the 21.82% drawdown and only three trades severely limit statistical significance. High returns here are likely noise rather than edge given the small sample size, making the win rate of 66.7% statistically unreliable. The strategy clearly overfits to historical noise rather than capturing a sustainable market regime. We must expand the test horizon or adjust volatility parameters to validate robustness before live deployment.

ADDITIONAL METRICS

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