



Backtest #52761 · LPG · EVO_EVOEVOEVOE_v2227

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 backtest shows a 41.35% return with a 1.13 Sharpe, yet the 21.82% drawdown and single-digit trade count reveal a severe overfitting risk. Such a narrow sample of three trades cannot support statistical confidence, making the performance statistically insignificant rather than robust. The strategy likely captures noise rather than a genuine alpha on LPG, given the extreme volatility relative to trade frequency. Before deployment, you must expand the walk-forward analysis window to validate consistency across varied market regimes. Proceed with extreme caution until the strategy demonstrates resilience on a larger, out-of-sample dataset.

ADDITIONAL METRICS

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