



Backtest #40728 · LPG · EVO_EVOEVOEVOE_v2392

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_EVOEVOEVOE_v2392 backtest on LPG shows a 40.41% ROI with a 1.10 Sharpe, yet the 21.82% drawdown and only three trades reveal severe overfitting risks. A win rate of 66.7% is statistically meaningless with such a limited sample size, suggesting the edge is likely noise rather than a robust alpha. The strategy failed to capture volatility effectively without generating sufficient trade frequency to smooth out equity curve anomalies. Next, we must widen the parameter grid and run a walk-forward analysis to validate if these metrics hold across different market regimes.

ADDITIONAL METRICS

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