



Backtest #47963 · LPG · EVO_EVOEVOEVOG_v1680

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1680 strategy on LPG delivered a +42.10% ROI but generated only three trades, creating severe overfitting risks that undermine the 1.14 Sharpe ratio. A 21.82% drawdown alongside a 66.7% win rate suggests the signal logic is likely capturing noise rather than sustained alpha. With such a tiny sample size, statistical significance is negligible, and the results are not generalizable to live markets. We must expand the parameter space and backtest across multiple symbols to validate robustness before any live deployment. The current performance is an outlier, not a proven edge.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40