



Backtest #48141 · LPG · EVO_EVOEVOEVOE_v871

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_EVOEVOEVOE_v871 strategy on LPG delivered a robust +42.10% ROI with a Sharpe of 1.14, yet the 21.82% maximum drawdown and low trade count of just three executions indicate severe statistical noise rather than a proven edge. The high win rate of 66.7% likely reflects overfitting on a tiny sample, making the performance statistically insignificant for institutional deployment. Such volatility suggests the strategy lacks sufficient robustness to handle unseen market regimes without rigorous walk-forward validation. The immediate next step is to expand the backtest to a longer historical period and increase the sample size before considering live allocation. This approach will determine if the alpha is genuine or merely a

ADDITIONAL METRICS

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