



Backtest #52322 · LPG · EVO_EVOEVOEVOE_v2289

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 EVO_EVOEVOEVOE_v2289 backtest on LPG shows a 41.35% ROI but suffers from severe overfitting due to only three trades, rendering the 1.13 Sharpe ratio and 66.7% win rate statistically insignificant. A maximum drawdown of 21.82% indicates poor downside protection relative to the capital growth achieved. Without broader sample data, we cannot confirm if the strategy adapts to market regimes rather than capitalizing on a single anomaly. The immediate next step is to run a walk-forward analysis to validate parameter stability across different time periods. This approach will determine if the strategy possesses genuine predictive power or merely fits historical noise.

ADDITIONAL METRICS

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