



Backtest #55060 · LPG · EVO_EVOEVOEVOE_v2215

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2215 strategy generated 41.35% ROI on LPG with a 1.13 Sharpe ratio, yet its viability is compromised by a mere three trades. A 21.82% max drawdown alongside a 66.7% win rate suggests high volatility rather than consistent alpha, as the statistical confidence is negligible with such a small sample size. The strategy likely overfitted to noise rather than capturing genuine market inefficiencies, making the results unreliable for live deployment. Immediate action requires expanding the backtest lookback period or adjusting entry filters to validate performance across varied market regimes before allocating capital.

ADDITIONAL METRICS

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