



Backtest #56513 · LPG · EVO_EVOEVOEVOE_v781

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 strategy on LPG delivered a sharp +41.35% return driven by a single aggressive trade, not statistical robustness. With only three trades executed, the high 66.7% win rate and 1.13 Sharpe ratio suffer from severe overfitting risk and lack generalizability. The 21.82% drawdown indicates significant vulnerability to adverse price movements that the current sample fails to capture. I recommend expanding the backtest window with 300+ trades to validate whether the alpha persists before deploying live capital.

ADDITIONAL METRICS

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