



Backtest #33806 · LPG · EVO_EVOEVOEVOE_v604

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v604 strategy on LPG delivered a robust 39.93% ROI with a 66.7% win rate, yet the 21.86% drawdown and meager three trades severely limit statistical confidence. The high Sharpe ratio of 1.10 suggests efficient risk-adjusted returns, but such a strong performance on a tiny sample size is likely noise rather than a reliable alpha signal. This approach works well in specific regimes but lacks the robustness required for institutional deployment without further validation. We must expand the lookback period or diversify the strategy logic to ensure these results are not mere outliers before committing real capital.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51