



Backtest #38403 · LPG · EVO_EVOEVOEVOE_v523

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v523 strategy delivered a 40.41% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown and mere three trades indicate severe overfitting and low statistical significance. The high Sharpe ratio of 1.10 is misleading given the sample size, suggesting the results are likely a statistical artifact rather than a robust edge. The strategy failed to generalize across market conditions, as evidenced by the extreme volatility in performance relative to trade count. A concrete next step is to retrain the model on an expanded dataset or enforce a minimum of 50 trades before deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47