



Backtest #38591 · LPG · EVO_EVOEVOEVOE_v603

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_v603 strategy generated a +40.41% ROI on LPG with a 1.10 Sharpe ratio, yet the 21.82% drawdown and single-digit trade volume invalidate the statistical significance of these metrics. With only three executed trades, the 66.7% win rate lacks robustness and may reflect survivorship bias rather than genuine edge. While the nominal returns appear attractive, the extreme volatility per trade suggests the model is overfitting to specific market noise rather than capturing a persistent trend. A prudent next step is to expand the lookback period to gather at least 50 trades before deploying live capital. This approach ensures the strategy can withstand normal market variance before risking actual funds.

ADDITIONAL METRICS

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