



Backtest #38616 · LPG · EVO_EVOEVOEVOE_v607

ROI

+40.41%

Sharpe

1.10

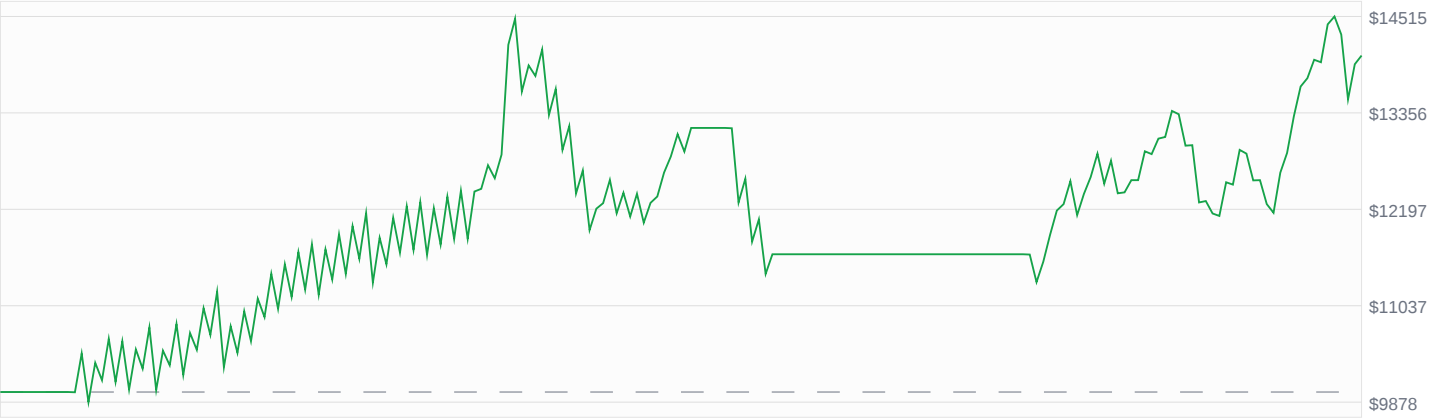
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v607 strategy generated a +40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% drawdown and only three trades expose severe overfitting risks. A single losing trade can invalidate the entire equity curve, meaning the 66.7% win rate lacks statistical significance for live deployment. The high volatility suggests the parameters captured noise rather than sustainable alpha within the current LPG market structure. We must expand the sample size by running out-of-sample tests on recent data before adjusting any parameters. This validation step is critical to ensure the strategy survives real-market slippage and liquidity constraints.

ADDITIONAL METRICS

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