



Backtest #38617 · LPG · EVO_EVOEVOEVOE_v607

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_v607 strategy on LPG delivered a +40.41% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the statistical validity is negligible given the tiny sample size, and the 21.82% maximum drawdown reveals significant volatility risk. A single trade sequence cannot confirm robustness, making the apparent alpha highly susceptible to overfitting or lucky noise. The next step is to expand the backtest horizon or test against walk-forward validation to verify if these parameters survive out-of-sample data.

ADDITIONAL METRICS

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