



Backtest #46578 · LPG · EVO_EVOEVOEVOE_v2368

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2368 strategy on LPG delivered a 42.10% return, yet the statistical validity is critically weak due to only three executed trades. A 66.7% win rate and 1.14 Sharpe ratio are likely overfitting artifacts rather than robust edge indicators. The 21.82% drawdown reveals significant volatility exposure that is too high for capital preservation at this sample size. I will run a stress test using walk-forward analysis to validate if the strategy holds under varied market conditions before deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40