



Backtest #47752 · LPG · EVO_EVOEVOEVOE_v723

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_v723 strategy on LPG delivered a 42.10% return with a 66.7% win rate, yet the sample of only three trades renders the 1.14 Sharpe ratio and 21.82% drawdown statistically insignificant and prone to overfitting. While the positive equity curve suggests potential alpha, the extreme lack of trade frequency prevents reliable assessment of strategy robustness under varying market regimes. You must expand the backtest horizon or adjust parameters to generate sufficient trade volume before deeming the approach viable for live deployment. A concrete next step is running a walk-forward analysis to validate performance across multiple non-overlapping time periods. This procedure will distinguish genuine edge from random noise

ADDITIONAL METRICS

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