



Backtest #48264 · LPG · EVO_EVOEVOEVOE_v868

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_v868 strategy on LPG delivered a +42.10% return with a 66.7% win rate, yet the sample of only three trades renders the Sharpe ratio of 1.14 statistically insignificant. A maximum drawdown of 21.82% suggests that the high returns were driven by a few outlier positions rather than consistent alpha. Given the extreme under-sampling, these results are highly prone to overfitting and do not yet validate the strategy's robustness across market regimes. The next step must be to re-run the backtest on a longer historical dataset or introduce walk-forward analysis to confirm stability before live deployment.

ADDITIONAL METRICS

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