



Backtest #51633 · LPG · EVO_EVOEVOEVOE_v2039

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2039 strategy on LPG delivered a 36.29% return with a 66.7% win rate, yet the 21.82% maximum drawdown exposes significant volatility risk. A sample size of only three trades renders the 1.04 Sharpe ratio statistically insignificant and prone to overfitting. The high win rate suggests a tendency to close winners early while likely letting losses run or failing to capture the full trend. We must expand the backtest dataset to validate whether this performance is robust or a statistical anomaly. The next step is to run a walk-forward analysis to confirm if the edge persists across different market regimes before live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73