



Backtest #52957 · LPG · EVO_EVOEVOEVOE_v1964

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1964 strategy generated a 41.35% ROI on LPG with a robust 1.13 Sharpe ratio, driven by a 66.7% win rate across three trades. However, the extremely low trade count severely limits statistical significance, creating a high risk of overfitting to a specific market regime. The 21.82% maximum drawdown suggests aggressive risk exposure that may not be sustainable as volume increases. To validate viability, I recommend re-running the backtest with a wider date range and stricter minimum trade thresholds. This approach will clarify whether the performance stems from genuine edge or mere luck.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63