



Backtest #55745 · LPG · EVO_EVOEVOEVOE_v2195

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_v2195 strategy on LPG shows a strong 41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% drawdown and mere three trades render the 66.7% win rate statistically insignificant. The low trade count suggests the strategy is overfitted or too conservative for this volatility, creating a high risk of false confidence in performance metrics. Until sample size expands, these results cannot distinguish genuine alpha from random noise in the LPG market. The next step is to widen the backtest window or adjust entry filters to force more trade frequency and validate robustness.

ADDITIONAL METRICS

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