



Backtest #55890 · LPG · EVO_EVOEVOEVOE_v2346

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_v2346 strategy on LPG delivered a +41.35% return with a 1.13 Sharpe ratio, yet the statistical validity is critically weak due to only three executed trades. The high win rate of 66.7% likely reflects low sample noise rather than robust edge, while the 21.82% maximum drawdown exposes significant tail risk in volatile conditions. Such a small dataset fails to confirm whether the signal logic generalizes across different market regimes or merely overfits recent price action. We must expand the sample size by running a longer historical backtest or increasing position turnover to validate the strategy's consistency.

ADDITIONAL METRICS

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