



Backtest #55478 · LPG · EVO_EVOEVOEVOE_v2265

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_v2265 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, yet the 21.82% drawdown is concerning given only three trades occurred. Such a low trade count renders the Sharpe ratio of 1.13 statistically insignificant and fails to confirm robustness across market regimes. The performance appears driven by a few outlier winners rather than consistent execution logic. We must expand the sample size through extended backtesting on adjacent volatility periods to validate the edge. Without more data, scaling this position introduces unacceptable risk of overfitting.

ADDITIONAL METRICS

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