



Backtest #46922 · LPG · EVO_EVOEVOEVOG_v484

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v484 strategy on LPG delivered a 42.1% return with a 66.7% win rate, yet the 21.8% drawdown and low Sharpe of 1.14 reveal excessive volatility risk. With only three trades executed, the statistical significance is negligible, making the performance highly sensitive to single-price swings rather than robust alpha. While entry timing appears effective, the lack of trade diversity suggests the signal logic is overfitted to specific market noise rather than capturing a durable edge. The next step is to expand the backtest window and increase trade count by lowering capital or widening stop-loss thresholds to validate consistency. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40