



Backtest #52727 · LPG · EVO_EVOEVOEVOE_v2232

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_v2232 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, yet a mere 3 trades renders the 1.13 Sharpe ratio statistically insignificant and the 21.82% drawdown unrepresentative of true risk. While the entry logic appears sound, the extreme low sample size creates a high probability of overfitting that invalidates any confidence in these performance metrics. The limited trade history prevents a reliable assessment of how the strategy handles extended drawdowns or market regime shifts. We must execute a forward test with live capital or significantly expand the backtest window to validate robustness before deployment.

ADDITIONAL METRICS

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