



Backtest #55439 · LPG · EVO_EVOEVOEVOE_v2339

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_v2339 strategy delivered a 41.35% ROI on LPG but suffered from a severe 21.82% drawdown due to only three trades, indicating extreme volatility rather than robust performance. With a Sharpe ratio of 1.13 and a 66.7% win rate, the statistical confidence is critically low given the minuscule sample size, making the results highly susceptible to random noise. The strategy likely failed to capture sufficient trend breadth or was overfitted to a narrow price range, as evidenced by the disproportionate loss potential relative to gains. To validate this approach, you must execute a walk-forward analysis on a larger dataset to determine if the edge is genuine or a data mining artifact.

ADDITIONAL METRICS

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