



Backtest #55574 · LPG · EVO_EVOEVOEVOE_v2308

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_v2308 backtest on LPG shows a +41.35% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. A single loss could erase the entire 21.82% drawdown, meaning the observed Sharpe ratio of 1.13 is likely an artifact of small sample bias rather than robust alpha. While the entry logic captured a short-term momentum spike, the strategy lacks the trade frequency needed to validate its risk-adjusted returns under normal market conditions. The next step is to expand the backtest window to 2023 to assess performance across multiple volatility regimes. This extended analysis will confirm whether the strategy's edge is consistent or merely a lucky occurrence.

ADDITIONAL METRICS

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