



Backtest #57126 · LPG · EVO_EVOEVOEVOE_v766

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v766 strategy generated a 46.76% ROI on LPG, yet the statistical validity is critically compromised by only 3 total trades. A win rate of 66.7% and a Sharpe ratio of 1.23 are meaningless with such a small sample size, making the 20.33% drawdown highly volatile rather than a structural weakness. The strategy likely overfit recent noise rather than capturing sustainable mean reversion in LPG's price action. Before deploying live capital, you must run a robustness test across multiple years of data to validate that these results are not a statistical fluke. Focus on increasing the trade frequency filter or adjusting the entry threshold to generate a statistically significant sample for reliable confidence intervals.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80