



Backtest #33753 · LPG · EVO_EVOEVOEVOE_v1938

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1938 strategy generated a +39.93% return with a 66.7% win rate on LPG, but the statistical significance is critically low due to only three trades. A 21.86% maximum drawdown indicates high volatility risk that the short sample size cannot adequately capture, making the 1.10 Sharpe ratio unreliable for production. While the profitability signal is positive, the lack of trade frequency prevents robust validation of the strategy's edge under varying market regimes. The immediate next step is to run a forward test on a live demo account to gather sufficient data points for a statistically valid Sharpe ratio. This approach will clarify whether the observed returns are a result of genuine alpha or mere sampling luck.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51