



Backtest #36156 · LPG · EVO_EVOEVOEVOE_v1718

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1718 strategy on LPG delivered a +44.16% return with a 1.17 Sharpe ratio, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. A maximum drawdown of 21.86% suggests high volatility exposure that could easily flip positive equity curves negative with minor market shifts. The high ROI stems from a small number of trades rather than consistent edge, creating a fragile performance profile unsuitable for institutional allocation. Expanding the backtest window to include at least 50 trades or adjusting parameters to reduce trade frequency is essential to validate strategy robustness before deployment.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73