



Backtest #38019 · LPG · EVO_EVOEVOEVOE_v2044

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2044 strategy on LPG generated a 40.41% ROI with a 66.7% win rate, yet the sample size of only three trades severely undermines statistical confidence in these metrics. While the 1.10 Sharpe ratio suggests decent risk-adjusted returns, the 21.82% maximum drawdown indicates significant volatility exposure that a small dataset cannot fully characterize. The strategy appears to capture trend momentum effectively but lacks robustness due to insufficient data points for reliable performance validation. I recommend running a longer historical backtest to expand the trade count and better assess the consistency of the entry logic. This approach will clarify whether the observed profitability stems from genuine alpha or random

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47