



Backtest #39939 · LPG · EVO_EVOEVOEVOE_v1883

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_v1883 backtest on LPG delivered a +40.41% return, though the sample size of only three trades severely limits statistical confidence. A 66.7% win rate and 1.10 Sharpe ratio appear promising initially, but the 21.82% maximum drawdown suggests high volatility risk not yet validated by history. With such a small trade count, these metrics could easily skew due to survivorship bias or outlier luck rather than robust strategy logic. To validate performance, we must run a longer historical backtest with increased trade frequency to stabilize the equity curve. The next step involves stress-testing the strategy against varied market regimes before considering live deployment.

ADDITIONAL METRICS

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