



Backtest #39942 · LPG · EVO_EVOEVOEVOE_v2080

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 +40.41% ROI on LPG with the EVO_EVOEVOEVOE_v2080 strategy appears strong, but it is statistically meaningless due to only three total trades. A 66.7% win rate and 1.10 Sharpe ratio cannot establish confidence when the sample size is too small to rule out luck. The 21.82% max drawdown is also excessive relative to the gains, indicating poor risk control during the losing trades. The primary failure is insufficient data to validate edge, not the strategy logic itself. Next step: rerun the backtest over a minimum of 200 trades to generate statistically significant performance metrics.

ADDITIONAL METRICS

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