



Backtest #44950 · LPG · EVO_EVOEVOEVOE_v2199

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_v2199 backtest on LPG shows a 40.41% return, yet the 3-trade sample size renders the 66.7% win rate and 1.10 Sharpe ratio statistically insignificant. A 21.82% drawdown indicates high volatility relative to such few executions, suggesting the strategy may be overfit to a specific price regime rather than robust across market conditions. We must treat these metrics as exploratory data, not reliable indicators of future performance, given the extreme lack of statistical power. The immediate next step is to expand the backtest window to at least 100 trades to validate if the alpha persists under varied volatility.

ADDITIONAL METRICS

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