



Backtest #55518 · LPG · EVO_EVOEVOEVOE_v2178

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2178 strategy generated a 41.35% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades severely undermines statistical confidence in this Sharpe ratio of 1.13. While the high return suggests potential edge, the 21.82% maximum drawdown indicates significant volatility risk that the current metrics fail to contextualize. Relying on such sparse data is dangerous; a few lucky trades cannot validate robustness against future market regimes. The immediate next step is to re-run the backtest with expanded historical data or adjust the strategy to ensure consistent execution across different market conditions before deployment. This approach ensures that performance is driven by strategy rather than chance.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63