



Backtest #44211 · LPG · EVO_EVOEVOEVOE_v2171

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 and 66.7% win rate suggest strong directional accuracy for LPG, but the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant. The 21.82% max drawdown is disproportionately high relative to the small profit factor, indicating poor risk management or adverse variance in the few executed positions. Consequently, this backtest provides insufficient evidence to validate the EVO_EVOEVOEVOE_v2171 strategy beyond a lucky streak. You must extend the simulation period to at least fifty trades to establish statistical confidence 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