



Backtest #45005 · LPG · EVO_EVOEVOEVOE_v2279

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2279 strategy generated a nominal 40.41% return on LPG, driven by a sharp 66.7% win rate. However, the statistical validity is negligible given only three trades, rendering the 1.10 Sharpe ratio and 21.82% drawdown metrics highly unstable. A single outlier position likely inflated profits while masking potential structural flaws in the entry logic. You must significantly expand the sample size through live trading or extended backtesting to confirm alpha. Do not deploy this strategy until the trade count exceeds a minimum of 100 to ensure robust performance.

ADDITIONAL METRICS

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