



Backtest #47548 · LPG · EVO_EVOEVOEVOE_v678

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v678 strategy on LPG shows a 42.1% ROI over just three trades, suggesting the signal logic is highly profitable in this specific sample. However, such a small sample size yields low statistical confidence, meaning the 1.14 Sharpe ratio and 21.8% drawdown might not reflect true stability. While the 66.7% win rate indicates an edge, the lack of trade diversity makes it impossible to generalize performance across market conditions. A concrete next step is to extend the backtest window to include at least 50 trades before deploying live capital. Without more data points, the current results remain anecdotal rather than statistically significant.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40