



Backtest #47880 · LPG · EVO_EVOEVOEVOE_v2204

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v2204 strategy on LPG delivered a +42.10% ROI with a 1.14 Sharpe ratio, yet the 3-trade sample size renders the 66.7% win rate statistically insignificant. A 21.82% maximum drawdown indicates high volatility exposure that was not adequately penalized by the current risk parameters. The sample size is too small to validate edge or calculate true confidence intervals, making these results anecdotal rather than empirical. Next, expand the backtest window to at least 100 trades across multiple market regimes before deploying live capital.

ADDITIONAL METRICS

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