



Backtest #51794 · LPG · EVO_EVOEVOEVOE_v842

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v842 strategy generated a +36.29% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 1.04 statistically insignificant. While the entry logic appears functional, a 21.82% maximum drawdown suggests high volatility exposure that could be catastrophic in live markets. Relying on such sparse data is dangerous for institutional deployment, as the results likely reflect luck rather than robust edge. The next step is to run a walk-forward analysis or expand the backtest window to validate consistency across different market regimes. Without sufficient trade history, this signal cannot be confidently integrated into a production portfolio.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73