



Backtest #55694 · LPG · EVO_EVOEVOEVOE_v2184

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2184 backtest on LPG shows a strong 41.35% return with a respectable 1.13 Sharpe ratio, yet the statistical validity is critically weak due to only three total trades. A win rate of 66.7% is misleading in such a shallow sample, as the 21.82% maximum drawdown could easily represent normal volatility rather than a systemic flaw in the strategy. Without sufficient trade data, the performance metrics lack the confidence needed for institutional deployment or risk modeling. The next step is to extend the backtest window or adjust entry parameters to generate at least 50 trades before drawing any strategic conclusions.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63