



Backtest #55696 · LPG · EVO_EVOEVOEVOE_v2188

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_v2188 strategy on LPG generated a +41.35% return with a 1.13 Sharpe ratio, yet the statistical validity is critically compromised by only three executed trades. While the 66.7% win rate and +21.82% drawdown metrics appear acceptable on the surface, such a low trade count introduces severe variance, making the performance highly sensitive to a single outlier event. Consequently, the 21.82% peak drawdown cannot be reliably extrapolated to live conditions without a larger sample size to smooth out noise. The next step is to expand the backtest window or adjust entry filters to force a higher trade frequency before deploying any capital.

ADDITIONAL METRICS

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