



Backtest #55869 · LPG · EVO_EVOEVOEVOE_v2425

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_v2425 strategy on LPG generated a robust +41.35% return with a respectable 1.13 Sharpe ratio, yet the sample size of only three trades creates a high confidence interval that renders statistical significance negligible. A 21.82% maximum drawdown indicates significant volatility exposure, while a 66.7% win rate suggests the entry logic is sound but insufficiently tested across market regimes. Relying on this small dataset risks curve fitting to noise rather than capturing genuine alpha. The immediate next step is to expand the backtest window to include at least two full market cycles or reduce trade frequency to validate stability before live deployment.

ADDITIONAL METRICS

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