



Backtest #51266 · LPG · EVO_EVOEVOEVOE_v766

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_v766 strategy delivered a 36.29% return on LPG with a 66.7% win rate, but the statistical significance is negligible due to only three trades. A 21.82% maximum drawdown despite a 1.04 Sharpe ratio suggests that a single loss heavily impacted the equity curve, indicating high volatility exposure. This sample size creates a false sense of security and makes the performance metrics unreliable for institutional decision-making. The next step is to run a longer backtest with increased trade frequency or a different time horizon to validate the strategy's robustness. Without sufficient data points, we cannot confirm whether this performance is a genuine alpha or a statistical anomaly.

ADDITIONAL METRICS

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