



Backtest #55811 · LPG · EVO_EVOEVOEVOE_v2261

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_v2261 strategy on LPG achieved a 41.35% ROI with a 66.7% win rate, yet the statistical validity is critically weak given only three executed trades. A Sharpe ratio of 1.13 suggests reasonable risk-adjusted returns, but the 21.82% maximum drawdown indicates significant volatility exposure that the small sample size fails to contextualize. With such limited data, the observed performance is likely dominated by survivorship bias and does not reliably predict future equity curves. We must expand the backtest window or adjust entry filters to generate a statistically significant trade set before deploying live capital. The immediate next step is to re-run the simulation with expanded historical data to validate if the 66.7% win rate persists

ADDITIONAL METRICS

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