



Backtest #46744 · LPG · EVO_EVOEVOEVOE_v1748

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1748 strategy on LPG generated a 42.10% ROI with a 1.14 Sharpe ratio, yet the statistical significance is negligible given only three executed trades. A 21.82% maximum drawdown suggests high volatility exposure that was not mitigated by the low trade frequency. While the win rate of 66.7% indicates directional accuracy, the sample size is insufficient to confirm the robustness of the entry logic against varied market regimes. The primary limitation is the lack of trade diversity, preventing a reliable assessment of slippage or execution quality under stress. The next step must be expanding the backtest lookback period to increase trade counts and validate whether the edge persists over time.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40