



Backtest #47391 · LPG · EVO_EVOEVOEVOE_v637

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_v637 backtest on LPG shows a +42.10% ROI and a Sharpe ratio of 1.14, but the strategy executed only three trades, rendering the 66.7% win rate statistically insignificant. A maximum drawdown of 21.82% suggests high volatility exposure that the limited sample size fails to capture reliably. Confidence in these metrics is low because the data lacks the frequency needed to validate entry and exit logic across market regimes. The immediate next step is to expand the lookback period or adjust parameters to generate a minimum of 50 trades for a robust equity curve analysis.

ADDITIONAL METRICS

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