



Backtest #50769 · LPG · EVO_EVOEVOEVOE_v1696

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_v1696 strategy on LPG generated a 36.29% return, yet the statistical validity is critically compromised by only three executed trades. While the 66.7% win rate suggests efficacy, such a small sample size produces a Sharpe ratio of 1.04 that lacks robustness against random noise. The 21.82% maximum drawdown indicates significant volatility, which could have been exacerbated by the limited data points preventing proper risk adjustment. Future iterations must prioritize increasing trade frequency through tighter entry filters or expanded lookback periods to validate performance. Immediate next steps involve re-running the backtest on a lower time interval or different asset class to gather sufficient data for reliable confidence

ADDITIONAL METRICS

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