



Backtest #55067 · LPG · EVO_EVOEVOEVOE_v1787

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_v1787 backtest on LPG shows a 41.35% ROI with a 66.7% win rate, yet the statistical significance is negligible given only three total trades. A maximum drawdown of 21.82% indicates substantial volatility that the current risk model failed to mitigate, while a Sharpe ratio of 1.13 suggests moderate efficiency on this small sample. We cannot validate the strategy's robustness without expanding the sample size to rule out overfitting on this specific dataset. The immediate next step is to retest the logic with increased lookback periods and tighter stop-loss parameters to ensure consistency across different market regimes.

ADDITIONAL METRICS

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