



Backtest #46743 · 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 backtest on LPG shows a 42.1% ROI with a 66.7% win rate, yet the strategy executed only three trades, rendering the Sharpe ratio of 1.14 statistically insignificant. The 21.82% maximum drawdown suggests that a small sample size masks potential regime risk during volatile periods. Confidence in these results is low due to insufficient trade frequency to validate performance consistency across market conditions. To properly assess viability, run a longer historical simulation or adjust parameters to increase trade generation frequency.

ADDITIONAL METRICS

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