



Backtest #47389 · 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 strategy on LPG delivered a +42.10% ROI with a 66.7% win rate, yet the 21.82% drawdown and meager three trades reveal a critical lack of statistical significance. A Sharpe ratio of 1.14 suggests robust risk-adjusted returns, but the sample size is insufficient to confirm strategy stability or rule out random noise. The performance hinges entirely on a few outlier entries rather than consistent edge, making the results unreliable for live deployment. Next, expand the backtest timeframe and optimize entry parameters to validate if the alpha persists across different market regimes.

ADDITIONAL METRICS

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