



Backtest #49752 · LPG · EVO_EVOEVOEVOE_v1683

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_v1683 strategy on LPG delivered a 42.10% return with a robust 1.14 Sharpe ratio, yet the statistical significance is critically compromised by only three executed trades. A 66.7% win rate and 21.82% max drawdown indicate potential efficacy but remain highly volatile given the minimal sample size prevents reliable confidence intervals. While the entry logic appears sound in limited trials, the lack of trade frequency suggests the parameters are too restrictive or the market regime is unsuitable. The immediate next step is to expand the lookback period or adjust position sizing to generate a statistically valid dataset before live deployment.

ADDITIONAL METRICS

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