



Backtest #33535 · LPG · EVO_EVOEVOEVOE_v537

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v537 strategy on LPG generated a 39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% drawdown and mere three trades severely limit statistical confidence. Such a small sample size renders the 66.7% win rate and positive returns highly susceptible to regime shifts and overfitting noise. While the setup captured the current volatility, the lack of trade frequency fails to validate robustness under varying market conditions. The critical next step is to extend the backtest window or adjust entry parameters to accumulate at least 50 trades for meaningful statistical significance.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51