



Backtest #37995 · LPG · EVO_EVOEVOEVOE_v1830

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1830 strategy on LPG generated a 40.41% return with a 66.7% win rate, yet the 21.82% maximum drawdown reveals significant volatility risk. Statistical confidence is extremely low due to only three total trades, rendering the 1.10 Sharpe ratio unreliable for live deployment. The strategy likely captured a short-term momentum spike rather than a sustainable trend. Before live allocation, you must expand the backtest window to increase trade count and validate robustness.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47