



Backtest #50790 · LPG · EVO_EVOEVOEVOE_v1767

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1767 strategy on LPG generated a +36.29% ROI, yet the sample size of only three trades severely limits statistical confidence in these results. While the 66.7% win rate and 1.04 Sharpe ratio suggest potential profitability, the 21.82% maximum drawdown indicates significant volatility risk that needs validation. The performance appears overly optimistic given the lack of trade frequency to smooth out outlier behavior. We must execute a broader backtest across extended historical data or multiple symbols to confirm consistency before live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73