



Backtest #50796 · LPG · EVO_EVOEVOEVOE_v796

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_v796 strategy generated a +36.29% ROI on LPG with a 66.7% win rate, but the sample size of only three trades severely limits statistical confidence. A 21.82% maximum drawdown suggests significant volatility exposure that the strategy did not adequately mitigate during this limited period. While the 1.04 Sharpe ratio indicates reasonable risk-adjusted returns, the lack of trade frequency prevents a robust assessment of consistency. The next step is to expand the backtest window to capture more market regimes and validate whether these results are reproducible 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