



Backtest #51958 · LPG · EVO_EVOEVOEVOE_v716

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_v716 strategy on LPG generated a +36.29% return, but the statistical significance is negligible due to only three executed trades. While the 66.7% win rate and 1.04 Sharpe ratio suggest positive expectancy, the 21.82% drawdown indicates high volatility risk that the small sample size cannot yet validate with confidence. The strategy likely captured a specific short-term outlier rather than a robust trend, making the performance unreliable for scaling capital. Next, expand the backtest lookback period to increase trade count and verify if the win rate holds under different market conditions.

ADDITIONAL METRICS

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