



Backtest #55032 · LPG · EVO_EVOEVOEVOE_v1778

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1778 backtest on LPG shows a 41.35% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. While the strategy captured high momentum effectively, the 21.82% maximum drawdown reveals excessive sensitivity to single trade losses without adequate position sizing. The Sharpe ratio of 1.13 suggests decent risk-adjusted returns on paper, but such a small sample size prevents any reliable generalization of performance. We must expand the testing window or optimize entry filters to reduce volatility clustering before deploying live capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63