



Backtest #50673 · LPG · EVO_EVOEVOEVOE_v1920

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_v1920 strategy on LPG generated a robust 36.29% return, yet the sample size of only three trades severely limits statistical confidence. While the win rate of 66.7% and positive Sharpe ratio suggest directional efficacy, the 21.82% drawdown indicates excessive volatility risk per trade. The strategy successfully captured a strong trend but lacks the trade frequency to validate its robustness under normal market conditions. Running a longer backtest with reduced position sizing or expanding the lookback period is essential to confirm risk-adjusted performance 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