



Backtest #51090 · LPG · EVO_EVOEVOEVOE_v800

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v800 strategy on LPG generated a +36.29% return with a 66.7% win rate, yet the sample size of only three trades critically undermines statistical confidence. A 21.82% maximum drawdown indicates significant volatility exposure that warrants caution despite the positive Sharpe ratio of 1.04. The results suggest the strategy is too aggressive for low-frequency environments without further smoothing or filter adjustments. Next, run a longer backtest on higher timeframes or with tighter stop-loss parameters to validate 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