



Backtest #51892 · LPG · EVO_EVOEVOEVOG_v1674

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_EVOEVOEVOG_v1674 strategy generated a 36.29% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown and low Sharpe ratio of 1.04 indicate extreme volatility per trade. Statistical confidence is negligible due to only three trades, rendering the win rate and return metrics unreliable proxies for future performance. The strategy likely captured a single favorable move while failing to manage risk during adverse price action. Before deployment, you must backtest with a larger dataset or optimize parameters to reduce drawdown and increase trade frequency.

ADDITIONAL METRICS

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