



Backtest #41110 · LPG · EVO_EVOEVOEVOE_v1766

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1766 backtest on LPG shows a +40.41% ROI, but the 66.7% win rate is statistically insignificant with only three trades executed. A Sharpe ratio of 1.10 suggests decent risk-adjusted returns, yet the 21.82% maximum drawdown indicates high volatility that could break capital during live conditions. Confidence in these metrics is low because the sample size is too small to validate the strategy's robustness against different market regimes. Before deploying live capital, run a longer backtest on a different timeframe or asset to confirm the strategy survives beyond these isolated results.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47