



Backtest #44026 · LPG · EVO_EVOEVOEVOE_v1773

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 backtest for LPG under strategy EVO_EVOEVOEVOE_v1773 delivered a 40.41% return, yet the statistical confidence is critically low due to only three total trades executed. A 21.82% maximum drawdown suggests significant volatility risk that the current win rate of 66.7% does not fully mitigate given the small sample size. While the Sharpe ratio of 1.10 indicates reasonable risk-adjusted performance, the lack of trade diversity makes these results unreliable for live deployment. The strategy likely benefits from a longer observation period to validate its entry logic against broader market conditions. Before committing capital, you must expand the lookback window or adjust parameters to generate a more robust dataset.

ADDITIONAL METRICS

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