



Backtest #33444 · LPG · EVO_EVOEVOEVOG_v513

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v513 strategy achieved a 39.93% ROI on LPG with a 66.7% win rate, but its 1.10 Sharpe ratio and 21.86% max drawdown highlight uneven risk-adjusted performance. Only 3 trades limit statistical validity, suggesting the result may not scale. The small sample size (3 trades) undermines confidence in the strategy's reliability. Next, expand the backtest to at least 50 trades to assess consistency across different market conditions.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51