



Backtest #34300 · LPG · EVO_EVOVOGG1R_v1655

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_EVOVOGG1R_v1655 strategy on LPG shows a 39.93% ROI with a 1.10 Sharpe ratio and 66.7% win rate, but three trades is an insufficient sample size to validate statistical significance. The 21.86% max drawdown highlights risk concentration, while the Sharpe ratio appears inflated by limited data. Next, expand the backtest across 100+ trades to assess robustness and adjust stop-loss parameters to mitigate drawdown risk.

ADDITIONAL METRICS

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