



Backtest #47561 · LPG · EVO_EVOEVOEVOG_v1672

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1672 strategy on LPG delivered a 42.10% return with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. A 21.82% maximum drawdown indicates substantial volatility risk that the high Sharpe ratio of 1.14 does not adequately capture with such a sparse dataset. Extrapolating these metrics to live markets is dangerous because the sample size fails to reveal regime sensitivity or drawdown behavior. We must expand the backtest window or reduce trade frequency to gather sufficient data points before deploying live capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40