



Backtest #48019 · LPG · EVO_EVOVOGG1R_v1655

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_EVOVOGG1R_v1655 strategy on LPG shows a 42.1% ROI, but the sample of only three trades provides insufficient statistical confidence to validate the 66.7% win rate or the 1.14 Sharpe ratio. A 21.82% maximum drawdown indicates significant volatility risk that requires tighter stop-loss logic before scaling capital. The high returns likely stem from a few outlier positions rather than consistent alpha generation. The next step is to run a robustness check by reducing position sizing by half to test stability under lower exposure.

ADDITIONAL METRICS

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