



Backtest #50968 · LPG · EVO_EVOVOGG1R_v461

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOVOGG1R_v461 strategy on LPG shows a 36.29% ROI, but the 3-trade sample size renders the 66.7% win rate statistically insignificant. A 21.82% maximum drawdown indicates high volatility exposure, while the 1.04 Sharpe ratio suggests mediocre risk-adjusted returns relative to the capital growth. We cannot confidently extrapolate performance from such limited data points without risking overfitting. The next step is to run a longer backtest across multiple market regimes to validate robustness before live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73