



Backtest #50974 · LPG · EVO_EVOVOGG1R_v473

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_v473 strategy on LPG generated a +36.29% return with a 66.7% win rate, driven by only three executed trades. However, the statistical significance is negligible given such a small sample size, making the 21.82% maximum drawdown highly volatile and unreliable for live deployment. While the 1.04 Sharpe ratio suggests decent risk-adjusted returns, the lack of trade frequency prevents any meaningful assessment of strategy robustness across different market regimes. Before considering live allocation, we must run a parameter sweep or extend the lookback period to generate a statistically valid dataset. This approach will clarify whether the observed alpha is a genuine edge or merely luck.

ADDITIONAL METRICS

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