



Backtest #51032 · LPG · EVO_EVOEVOEVOG_v508

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_EVOEVOEVOG_v508 strategy on LPG generated a +36.29% ROI, but the statistical significance is negligible due to only three executed trades. A Sharpe ratio of 1.04 indicates acceptable risk-adjusted returns, yet the 21.82% maximum drawdown reveals substantial volatility exposure with minimal data points. One outlier trade likely skewed the results, making the 66.7% win rate unreliable for live deployment. The next step is to expand the backtest horizon or reduce position sizing to validate robustness before capitalizing.

ADDITIONAL METRICS

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