



Backtest #46920 · LPG · EVO_EVOEVOEVOG_v481

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_v481 strategy on LPG generated a +42.10% return, yet the statistical validity is negligible due to only three executed trades. A win rate of 66.7% is meaningless without a larger sample size to confirm signal reliability, while the 21.82% drawdown indicates significant exposure risk per signal. The reported Sharpe ratio of 1.14 is misleading given the low trade frequency, suggesting high variance rather than consistent alpha generation. We must execute a robust out-of-sample backtest on higher-frequency data to validate the strategy before live deployment.

ADDITIONAL METRICS

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