



Backtest #56138 · LPG · EVO_EVOEVOEVOG_v489

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v489 strategy delivered a +41.35% return on LPG with a Sharpe ratio of 1.13, yet a win rate of 66.7% across only three trades yields no statistical confidence. A maximum drawdown of 21.82% reveals significant exposure to volatility that the small sample size failed to capture. The high return likely stems from a few large winners rather than consistent edge, making the risk profile misleadingly optimistic for live deployment. We must expand the dataset by running the strategy across multiple years or varying market regimes before considering any real capital allocation.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63