



Backtest #46967 · LPG · EVO_EVOEVOEVOG_v510

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_v510 strategy generated a 42.1% ROI on LPG with a 1.14 Sharpe ratio, yet the 21.8% max drawdown and low trade count severely limit statistical significance. Such a shallow sample size of three trades makes the 66.7% win rate unreliable and exposes the portfolio to excessive idiosyncratic risk without true diversification benefits. The high return per trade suggests aggressive sizing or volatility targeting that failed to account for tail risk in this specific market regime. We must expand the sample size by running longer simulations or adjusting entry filters before deploying capital at scale. This approach ensures we distinguish between genuine alpha and statistical noise before execution.

ADDITIONAL METRICS

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