



Backtest #51029 · LPG · EVO_EVOEVOEVOG_v505

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_v505 strategy on LPG delivered a 36.29% return with a 66.7% win rate, yet the statistical confidence remains negligible due to only three trades. A 21.82% maximum drawdown exposes significant volatility risk that the 1.04 Sharpe ratio fails to fully mitigate. The sample size is too small to validate the robustness of the entry logic against different market regimes. Next, expand the backtest window and increase trade frequency to determine if the strategy scales beyond this limited dataset. This approach is for educational analysis and does not constitute investment advice.

ADDITIONAL METRICS

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