



Backtest #56189 · LPG · EVO_EVOEVOEVOG_v513

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_v513 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe ratio, driven by high-conviction entries that captured significant upside. However, the robustness of this result is severely compromised by only three total trades, rendering the 66.7% win rate statistically insignificant and highly susceptible to outlier noise. The 21.82% maximum drawdown highlights a critical vulnerability where losses were concentrated rather than distributed across a broader sample. To validate this performance, you must immediately expand the backtest horizon to include more market cycles and test robustness across varying volatility regimes. Until the sample size grows, treat these figures as exploratory rather than evidence of a stable

ADDITIONAL METRICS

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