



Backtest #33359 · LPG · EVO_EVOEVOEVOG_v486

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v486 strategy on LPG generated a 39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% maximum drawdown and only three executed trades severely limit statistical confidence. A win rate of 66.7% appears promising but is likely a statistical outlier given the minimal sample size, rendering the performance unreliable for live deployment. While the capital grew to \$13,997.51, the lack of trade frequency prevents meaningful assessment of risk management under varied market conditions. To validate this approach, you must expand the backtest using a longer historical dataset with increased trade frequency to establish robustness.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51