



Backtest #38360 · LPG · EVO_EVOEVOEVOG_v504

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v504 strategy on LPG delivered a +40.41% ROI and a Sharpe of 1.10, but a mere three trades provide insufficient statistical confidence to validate these results. A 66.7% win rate looks promising, yet a 21.82% maximum drawdown indicates significant vulnerability to adverse market moves that could erase gains quickly. Without a larger sample size, this performance remains anecdotal rather than empirically robust. I recommend expanding the backtest lookback period to generate hundreds of trades before considering live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47