



Backtest #51005 · LPG · EVO_EVOEVOEVOG_v485

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_v485 strategy achieved a 36.29% return with a 66.7% win rate on LPG, yet the sample of only three trades severely limits statistical confidence. A 21.82% maximum drawdown indicates high volatility exposure, while the Sharpe ratio of 1.04 suggests risk-adjusted returns are mediocre relative to the drawdown magnitude. The performance is likely a statistical outlier rather than a robust edge given the minimal trade count. We must expand the backtest horizon or adjust parameters to generate sufficient data before deploying live capital.

ADDITIONAL METRICS

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