



Backtest #41510 · LPG · EVO_EVOVOGG1R_v1658

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 strategy delivered a strong 40.41% ROI with a 66.7% win rate, indicating solid directional accuracy on LPG. However, the 21.82% max drawdown is excessive relative to the gains, suggesting poor risk management or volatility exposure. With only three total trades, the sample size is statistically insignificant, making the 1.10 Sharpe ratio unreliable for predicting future performance. This low trade count prevents any meaningful confidence in the strategy's consistency or robustness against market regime changes. The immediate next step is to extend the backtest period to include at least fifty trades before considering any capital allocation.

ADDITIONAL METRICS

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