



Backtest #39065 · LPG · EVO_EVOEVOEVOE_v871

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 achieved a strong 40.41% ROI with a 1.10 Sharpe ratio, indicating solid risk-adjusted returns for LPG. However, the 21.82% max drawdown is substantial relative to the gains, highlighting volatility exposure. With only three total trades, the 66.7% win rate lacks statistical significance, making the results likely driven by luck rather than edge. The sample size is too small to confirm the model's true effectiveness or robustness. Next, expand the backtest period to at least fifty trades to establish reliable performance metrics.

ADDITIONAL METRICS

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