



Backtest #46035 · LPG · EVO_EVOEVOEVOE_v1837

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

A 40.41% return on LPG using the EVO_EVOEVOEVOE_v1837 strategy shows strong initial momentum, yet the 21.82% max drawdown reveals significant volatility risk. The 66.7% win rate and 1.10 Sharpe ratio suggest a viable edge, but these metrics lack statistical confidence due to the tiny sample of only three trades. This limited data prevents any reliable assessment of long-term consistency or robustness against market regime shifts. The immediate priority is expanding the backtest window to gather a statistically meaningful sample size 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