



Backtest #46071 · LPG · EVO_EVOEVOEVOE_v1762

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 40.41 percent return on LPG under the EVO strategy looks compelling, but it is statistically meaningless given only three total trades. A 66.7 percent win rate is fragile and likely driven by one or two lucky moves rather than a consistent edge. The 21.82 percent drawdown is severe relative to the gains, indicating poor risk control and high volatility exposure. The 1.10 Sharpe ratio is untrustworthy without a larger sample to validate stability. Next, expand the backtest window to at least fifty trades to establish a reliable statistical baseline before considering any 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