



Backtest #41141 · LPG · EVO_EVOEVOEVOE_v1708

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 EVO strategy on LPG generated a 40.41% ROI with a 1.10 Sharpe ratio, yet the statistical significance is negligible due to only three total trades. A 21.82% maximum drawdown indicates substantial volatility exposure that the small sample size fails to quantify reliably. While the 66.7% win rate suggests an edge, such a low trade count renders the performance metrics prone to extreme variance. You must expand the historical window or adjust parameters to generate a robust dataset before deploying live capital.

ADDITIONAL METRICS

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