



Backtest #41172 · LPG · EVO_EVOEVOEVOE_v1926

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 40.41% return with a 1.10 Sharpe ratio, yet the 21.82% maximum drawdown reveals significant downside risk relative to the gains. A 66.7% win rate is misleading here, as it is derived from only three total trades, which provides negligible statistical confidence for institutional deployment. The sample size is far too small to validate the edge or distinguish skill from luck in the LPG market. To establish reliability, the next step is expanding the backtest period to include at least fifty trades across varying volatility regimes.

ADDITIONAL METRICS

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