



Backtest #44667 · LPG · EVO_EVOEVOEVOE_v2238

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 generated a robust 40.41% return on LPG with a 1.10 Sharpe ratio, indicating strong risk-adjusted performance relative to volatility. However, the 21.82% maximum drawdown is significant and suggests substantial price exposure during adverse market conditions. Statistically, a sample of only three trades provides negligible confidence, meaning the 66.7% win rate is too small to validate the underlying edge or rule out luck. The primary flaw is the extreme variance inherent in such a small dataset, which prevents meaningful inference about long-term stability. The immediate next step is to extend the backtest to include a minimum of fifty trades across multiple market regimes before considering deployment.

ADDITIONAL METRICS

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