



Backtest #45108 · LPG · EVO_EVOEVOEVOE_v2193

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 strategy captured a 40.41% return with a 66.7% win rate, indicating effective signal timing for LPG. However, the 21.82% maximum drawdown suggests poor risk control relative to the gains, despite a 1.10 Sharpe ratio. Statistical confidence is virtually nonexistent given only three total trades, meaning the results are likely noise rather than skill. The high variance between wins and losses prevents meaningful performance attribution. Next, expand the backtest window to at least one hundred trades to establish a reliable baseline 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