



Backtest #44084 · LPG · EVO_EVOEVOEVOE_v1781

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 backtest for LPG shows a +40.41% return with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. A maximum drawdown of 21.82% indicates significant volatility exposure that the current logic fails to mitigate effectively. While the strategy captures directional moves, the low trade count prevents a reliable assessment of consistency or risk adjustment. Next, expand the simulation period to gather at least fifty trades before deploying live capital. This data volume is necessary to validate the robustness of the EVO_EVOEVOEVOE_v1781 parameters.

ADDITIONAL METRICS

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