



Backtest #44659 · LPG · EVO_EVOEVOEVOE_v2142

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 +40.41% return on LPG using the EVO_EVOEVOEVOE_v2142 strategy masks a severe statistical weakness. With only three total trades, the 66.7% win rate and 1.10 Sharpe ratio lack the sample size required to establish reliable edge or confidence in consistency. The 21.82% maximum drawdown is disproportionately high relative to the modest number of executions, indicating significant volatility exposure per position. The final capital of \$14045.47 does not validate the model due to the high risk of variance in such a small dataset. Increase the backtest horizon to include at least fifty trades before considering any deployment.

ADDITIONAL METRICS

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