



Backtest #44662 · LPG · EVO_EVOEVOEVOE_v2243

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 +40.41% ROI and 1.10 Sharpe ratio suggest a viable edge for LPG under this specific configuration. However, the 21.82% max drawdown is steep relative to the gains, indicating significant volatility risk. With only three trades, the 66.7% win rate lacks statistical significance, making it impossible to confirm if this is skill or luck. The sample size is too small to rely on for robust performance expectations. Run a longer backtest across multiple market regimes to validate consistency and reduce overfitting risk.

ADDITIONAL METRICS

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