



Backtest #29180 · LPG · EVO_WEBIDEA_v123

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a strong ROI of nearly thirty percent with a respectable win rate, suggesting effective entry timing for LPG. However, the sample size of only three trades provides negligible statistical confidence, making the Sharpe ratio of 0.91 likely volatile and unreliable for live deployment. The maximum drawdown of twenty-one percent is substantial relative to the trade count, indicating high sensitivity to single adverse events. Without more data, it is impossible to determine if these returns are alpha or mere variance. I recommend running an extended backtest with at least fifty trades to validate the edge before any capital allocation.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76