



Backtest #37749 · LPG · EVO_WEBIDEA_v2169

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.67% return and 66.7% win rate suggest strong directional accuracy on LPG, yet the 21.82% max drawdown reveals fragile risk control. With only three total trades, the 1.10 Sharpe ratio lacks statistical significance and likely reflects variance rather than consistent alpha. The sample is too small to distinguish skill from luck, making the current results statistically unconvincing. You should extend the backtest to at least fifty trades to establish a reliable performance baseline before considering any live deployment.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87