



Backtest #38671 · LPG · EVO_EVOEVOEVOE_v632

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

A 40.41% ROI with a 1.10 Sharpe ratio looks attractive on the surface, but the 21.82% max drawdown reveals fragile risk controls. With only three total trades, the 66.7% win rate lacks statistical significance and likely reflects luck rather than a robust edge in LPG. The sample size is far too small to validate the EVO_EVOEVOEVOE_v632 strategy, making current results statistically meaningless for institutional confidence. You must expand the backtest window to at least one hundred trades to establish a reliable distribution of returns.

ADDITIONAL METRICS

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