



Backtest #38756 · LPG · EVO_EVOEVOEVOE_v681

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 EVO_EVOEVOEVOE_v681 is statistically meaningless due to the tiny sample of just three trades. While a 1.10 Sharpe ratio and 66.7% win rate appear healthy, the 21.82% drawdown highlights severe risk exposure that cannot be validated with such limited data. We lack sufficient statistical confidence to distinguish skill from luck in this short window. The strategy showed promise but failed to prove robustness against market variance. We must expand the backtest to at least fifty trades before considering any live deployment.

ADDITIONAL METRICS

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