



Backtest #40492 · LPG · EVO_EVOEVOEVOE_v1735

ROI

+40.41%

Sharpe

1.10

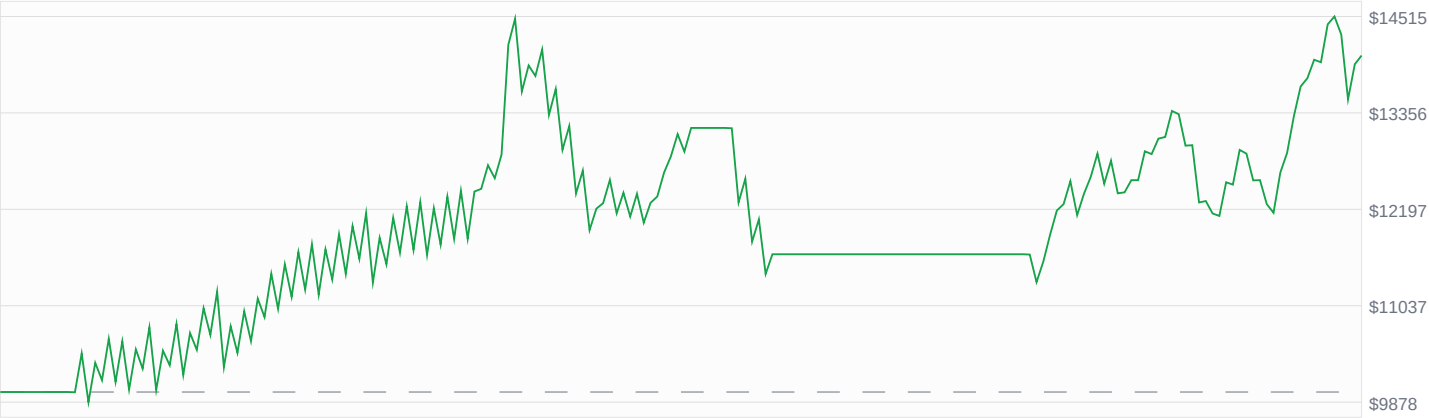
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% return on LPG with a 1.10 Sharpe ratio looks strong, but the 21.82% drawdown is a significant risk factor. With only three trades, the 66.7% win rate lacks statistical significance, making it impossible to distinguish genuine edge from luck. This small sample size prevents any reliable assessment of the strategy's robustness or consistency over time. The primary failure is the inadequate sample size, which undermines confidence in the results. The immediate next step is to extend the backtest period to include at least fifty trades to establish a statistically valid performance baseline.

ADDITIONAL METRICS

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