



Backtest #40565 · LPG · EVO_EVOEVOEVOE_v2380

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 40.41% return on LPG looks attractive, but the Sharpe ratio of 1.10 and 21.82% drawdown are statistically meaningless with only three trades. This tiny sample size offers zero confidence in the 66.7% win rate, as one lucky outlier could drive the entire equity curve. The strategy lacks robustness because it has not survived enough market cycles to prove consistency. You must expand the backtest window to at least one hundred trades before trusting any performance metrics.

ADDITIONAL METRICS

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