



Backtest #40658 · LPG · EVO_EVOEVOEVOE_v2089

ROI

+40.41%

Sharpe

1.10

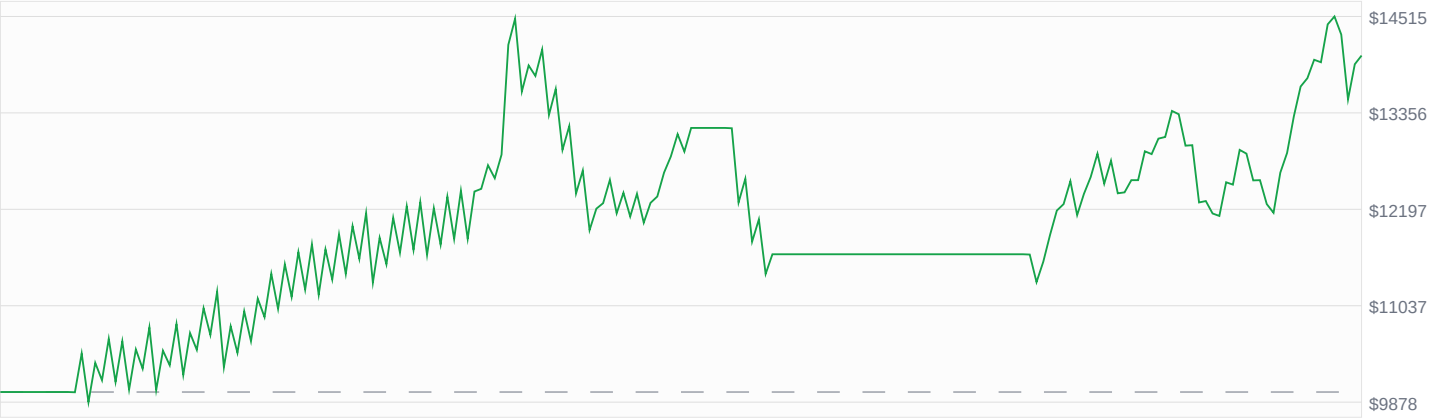
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

A 40.41% return on LPG with a 1.10 Sharpe ratio looks attractive but lacks statistical rigor due to the tiny sample of only three trades. The 66.7% win rate is a small sample artifact, and the 21.82% maximum drawdown reveals significant volatility that the current risk parameters fail to control. With such limited data, this performance is likely noise rather than a robust edge, making it impossible to validate the strategy's true expectancy or consistency. The immediate next step is to extend the backtest window to include at least fifty trades to establish a reliable baseline 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