



Backtest #40659 · LPG · EVO_EVOEVOEVOE_v2132

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 looks attractive, but the strategy lacks statistical significance with only three trades. A 66.7% win rate is meaningless at this sample size, and the 21.82% max drawdown reveals high volatility relative to the Sharpe ratio of 1.10. The results likely reflect luck rather than a robust edge, making the current model unreliable for live deployment. Increase the backtest period to include at least fifty trades to establish a valid confidence interval before considering any further optimization.

ADDITIONAL METRICS

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