



Backtest #41478 · LPG · EVO_EVOEVOEVOE_v1721

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 appears promising but is statistically meaningless given only three total trades. A Sharpe ratio of 1.10 cannot be trusted with such a tiny sample size to confirm consistent edge. The 21.82% drawdown is disproportionately high relative to the wins, suggesting poor risk control or bad luck. You need at least thirty to fifty trades to validate if this strategy has real statistical confidence. The immediate next step is to run a longer backtest across multiple market regimes to establish a reliable 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