



Backtest #44879 · LPG · EVO_WEBIDEA_v2189

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% ROI on LPG appears strong, but the 1.10 Sharpe ratio and 21.82% max drawdown highlight significant volatility. With only three trades, the 66.7% win rate lacks statistical power, making the results likely noise rather than a robust edge. The high drawdown relative to returns suggests poor risk management or excessive position sizing during the test period. To validate this strategy, you must run a simulation with at least fifty trades to establish a reliable confidence interval. This expanded sample will reveal if the alpha is genuine or merely a product of small-sample luck.

ADDITIONAL METRICS

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