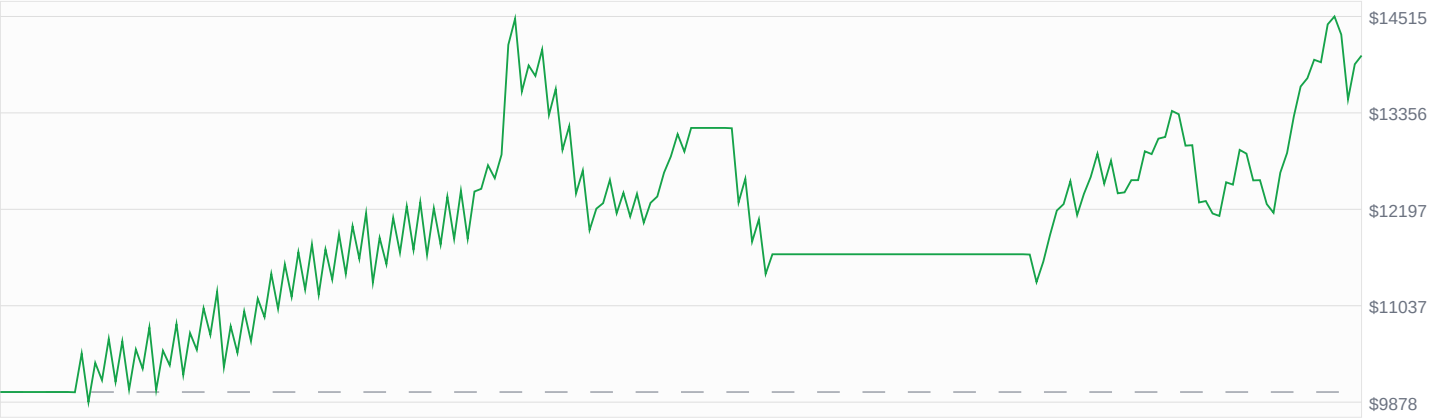




Backtest #45480 · LPG · EVO_WEBIDEA_v1596

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

A 40.41% return looks attractive but rests on a statistically meaningless sample of just three trades, rendering the 1.10 Sharpe ratio unreliable. The 21.82% max drawdown is excessive relative to the gains, exposing the strategy to significant volatility risk that the small win rate cannot justify. With such a limited dataset, we cannot confirm whether this performance reflects genuine alpha or pure variance in the LPG market. The current results lack the statistical confidence needed for institutional deployment or capital allocation. We must immediately expand the testing window to at least two hundred trades to validate the strategy's robustness before any further development.

ADDITIONAL METRICS

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