



Backtest #45809 · LPG · EVO_WEBIDEA_v111

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 is entirely a product of three trades, making the 66.7% win rate statistically meaningless. A 21.82% max drawdown against a 1.10 Sharpe ratio indicates fragile risk management that cannot survive real market volatility. This sample size offers zero confidence in the strategy's edge or stability. The immediate next step is to expand the backtest window to at least 100 trades to establish statistical significance.

ADDITIONAL METRICS

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