



Backtest #46160 · LPG · EVO_EVOEVOEVOE_v582

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% ROI on LPG is impressive but statistically fragile due to only three trades. A 66.7% win rate and 1.10 Sharpe ratio look decent in isolation, yet they lack robustness without a larger sample. The 21.82% max drawdown signals significant volatility risk that the small trade count fails to contextualize. With such a limited dataset, confidence in the strategy's true edge remains low. Run at least fifty additional trades to establish statistical significance before deploying capital.

ADDITIONAL METRICS

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