



Backtest #6044 · LPG · EVO_EVOEVOEVOE_v1740

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 24.95% ROI and 66.7% win rate are impressive but statistically unreliable given only three trades. A Sharpe ratio of 0.94 masks the severe 28.96% max drawdown, indicating high risk per position. This tiny sample size cannot confirm any edge or strategy robustness for LPG. You must expand the backtest to at least 100 trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91