



Backtest #40812 · LPG · EVO_EVOEVOEVOE_v2294

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 backtest shows a promising +40.41% ROI for LPG with a 1.10 Sharpe ratio and 66.7% win rate. However, the sample size of only three trades renders the statistical confidence negligible and the 21.82% max drawdown indicates significant risk. The high return is likely driven by a single outlier trade rather than consistent edge. To validate this strategy, you must expand the historical window to at least fifty trades to assess true reliability.

ADDITIONAL METRICS

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