



Backtest #41147 · LPG · EVO_EVOEVOEVOE_v2095

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 statistically meaningless due to the three-trade sample, which prevents any reliable inference of strategy edge. While the 66.7% win rate and 1.10 Sharpe ratio appear promising, they are artifacts of small-sample variance rather than robust performance. The 21.82% max drawdown is excessive relative to the returns, indicating poor risk-adjusted efficiency and high sensitivity to individual trade outcomes. This simulation lacks the statistical power to validate the EVO_EVOEVOEVOE_v2095 logic. Extend the backtest to at least 100 trades to establish a credible baseline before considering deployment.

ADDITIONAL METRICS

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