



Backtest #41187 · LPG · EVO_EVOEVOEVOE_v1771

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% return on LPG looks attractive, but it is statistically meaningless with only three trades. The 1.10 Sharpe ratio and 21.82% drawdown are artifacts of an extremely small sample size that offer no predictive power for future performance. This tiny sample size prevents any meaningful assessment of the strategy's true edge or risk profile. The immediate next step is to extend the backtest to a minimum of 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