



Backtest #41190 · 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% ROI and 1.10 Sharpe ratio suggest a promising signal on LPG, but the 21.82% max drawdown indicates significant volatility. A 66.7% win rate is decent, yet three total trades offer virtually no statistical confidence, making the results highly susceptible to noise. This sample size is too small to distinguish genuine alpha from random variance or overfitting. Do not rely on these metrics for live deployment. The immediate next step is to expand the backtest window to at least 100 trades to validate robustness.

ADDITIONAL METRICS

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