



Backtest #43936 · LPG · EVO_EVOEVOEVOE_v2055

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 40.41 percent return on LPG with a 66.7 percent win rate suggests strong directional bias, but the sample of only three trades renders statistical significance negligible. A Sharpe ratio of 1.10 is respectable yet fragile given the tiny denominator, while the 21.82 percent drawdown reveals poor risk control relative to the gains. The strategy likely captured a single favorable move rather than demonstrating consistent edge. To validate this approach, extend the backtest over a minimum of two hundred trades across varied market regimes. This will clarify whether the performance persists or remains an artifact of small sample variance.

ADDITIONAL METRICS

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