



Backtest #45506 · LPG · EVO_EVOEVOEVOE_v2067

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% ROI and 1.10 Sharpe ratio appear attractive but are statistically meaningless with only three total trades. A 66.7% win rate derived from such a tiny sample size offers zero predictive confidence for future performance. The 21.82% max drawdown is also significant relative to the gains, indicating high volatility risk in the strategy execution. This backtest lacks the statistical power to validate the EVO_EVOEVOEVOE_v2067 logic on LPG. The immediate next step is to expand the testing window to include at least one hundred trades to establish a reliable baseline.

ADDITIONAL METRICS

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