



Backtest #45869 · LPG · EVO_EVOEVOEVOE_v1824

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% return on LPG appears strong but is statistically hollow, as three total trades provide negligible confidence. A 66.7% win rate is meaningless with such a tiny sample, and the 21.82% max drawdown indicates poor risk management relative to the gains. The Sharpe ratio of 1.10 is an artifact of low trade frequency rather than consistent alpha. You must expand the backtest period to at least 50 trades to validate whether this edge survives market cycles.

ADDITIONAL METRICS

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