



Backtest #46101 · LPG · EVO_EVOEVOEVOE_v1713

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 on LPG looks strong but the three-trade sample size renders the 1.10 Sharpe ratio statistically meaningless. A 66.7% win rate over only three executions is pure noise, not a signal of edge. The 21.82% drawdown is acceptable for a high-beta asset but cannot be validated without more data. You need at least 30 to 50 trades before this strategy has any credibility. Run a longer backtest on the same symbol with the same parameters to get a real sample.

ADDITIONAL METRICS

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