



Backtest #52282 · LPG · EVO_EVOEVOEVOE_v2283

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 41.35% return on LPG with a 1.13 Sharpe ratio, yet the sample size of only three trades renders these statistics statistically insignificant. A 66.7% win rate is meaningless without volume, while a 21.82% drawdown suggests high volatility per trade rather than a robust trend. The final capital of \$14,139.63 masks the extreme risk taken, as any single loss could have erased the entire gain. We must expand the backtest horizon to at least 100 trades to validate the alpha.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63