



Backtest #55808 · LPG · EVO_EVOEVOEVOE_v2099

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 backtest on LPG shows a 41.35% ROI with a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant. A 21.82% drawdown suggests high volatility exposure that could easily break down with just one additional loss. The strategy's apparent strength relies entirely on outlier luck rather than a robust edge. We must expand the test period or reduce position size to verify if the Sharpe ratio of 1.13 holds under stress. Proceeding with live capital is premature without further validation on a larger sample.

ADDITIONAL METRICS

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