



Backtest #40480 · LPG · EVO_EVOEVOEVOE_v1755

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

A 40.41% return on LPG looks impressive, but three trades provide zero statistical confidence. The 1.10 Sharpe ratio is meaningless with such a tiny sample, and the 21.82% drawdown suggests significant volatility risk. While the 66.7% win rate is positive, it is easily skewed by a single large outlier. You must backtest over a much larger historical dataset to verify if this edge is real or just luck before deploying any capital.

ADDITIONAL METRICS

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