



Backtest #44621 · LPG · EVO_EVOEVOEVOE_v2138

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% return on LPG with the EVO_EVOEVOEVOE_v2138 strategy appears strong, but the sample size of only three trades renders the 1.10 Sharpe ratio and 66.7% win rate statistically insignificant. With such a small sample, the 21.82% maximum drawdown likely reflects random variance rather than a stable risk profile. The high ROI is driven by a few large gains rather than consistent edge, making the results unreliable for future performance. To build confidence, run the backtest over a longer historical period with more data points to verify if the edge persists. This will reveal whether the strategy has genuine predictive power or if it was simply lucky.

ADDITIONAL METRICS

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