



Backtest #45842 · LPG · EVO_EVOGG1RSIS_v1652

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 and 66.7% win rate suggest a strong directional edge for LPG, but the sample size of only three trades renders the 1.10 Sharpe ratio statistically meaningless. The 21.82% max drawdown is disproportionately high relative to the modest profit, indicating that position sizing or stop-loss placement likely amplified volatility without adequate risk controls. This strategy lacks the statistical confidence required for institutional deployment, as a single losing trade could erase the entire observed gain. To validate the alpha, you must expand the backtest window to include at least 100 trades or test the logic on a different asset class with higher liquidity.

ADDITIONAL METRICS

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