



Backtest #55724 · LPG · EVO_EVOEVOEVOE_v2198

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +41.35% return on LPG masks a severe statistical weakness due to only three trades, making the 66.7% win rate and 1.13 Sharpe ratio meaningless for reliability. The 21.82% drawdown is disproportionately high relative to the sample, indicating fragile risk controls rather than robust strategy performance. No structural edge can be inferred from such a minimal dataset, as variance dominates any apparent trend. The only valid next step is expanding the historical test window to at least fifty trades before considering further deployment.

ADDITIONAL METRICS

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