



Backtest #41114 · LPG · EVO_EVOEVOEVOE_v1772

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 the EVO_EVOEVOEVOE_v1772 strategy has potential on LPG, but the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown is disproportionately high relative to the returns, indicating poor risk management or volatility exposure during the test period. While the final capital reached \$14045.47, the lack of statistical confidence means this performance could easily be a result of luck rather than a robust edge. The immediate next step is to extend the backtest period to at least fifty trades to establish a reliable baseline for the strategy's true risk-adjusted performance.

ADDITIONAL METRICS

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