



Backtest #55065 · LPG · EVO\_EVOEVOEVOE\_v1788

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 EVO\_EVOEVOEVOE\_v1788 strategy on LPG delivered a 41.35% return, yet the sample size of just three trades renders the 66.7% win rate statistically insignificant. While the Sharpe ratio of 1.13 suggests reasonable risk-adjusted performance, a maximum drawdown of 21.82% indicates substantial volatility that warrants caution before deployment. The lack of trade frequency prevents robust verification of signal stability across varying market conditions. The immediate next step is to expand the backtest window to accumulate at least 50 trades for a statistically valid assessment of consistency. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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