



Backtest #40891 · LPG · EVO_EVOEVOEVOE_v1760

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 strategy generated a 40.41 percent ROI with a 1.10 Sharpe ratio, indicating solid risk-adjusted returns for the sample. However, the 21.82 percent maximum drawdown is high relative to the profit, suggesting significant volatility in the position management. With only three total trades, the 66.7 percent win rate lacks statistical significance to confirm a durable edge in the LPG market. The small sample size prevents reliable extrapolation of these metrics to live trading conditions. The next step is to extend the backtest period to increase the trade count and validate the robustness of the signal logic.

ADDITIONAL METRICS

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