



Backtest #44634 · LPG · EVO_EVOEVOEVOE_v2337

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 1.10 Sharpe ratio suggest strong initial momentum for the LPG asset, yet the 21.82% max drawdown indicates significant volatility risk. However, a mere three trades provide virtually no statistical confidence, rendering the 66.7% win rate an anecdotal outlier rather than a reliable performance metric. This small sample size means the strategy could easily fail to replicate these results in live market conditions. The immediate next step is to extend the backtesting window to at least fifty trades to establish a statistically significant baseline before any capital allocation.

ADDITIONAL METRICS

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