



Backtest #46102 · LPG · EVO_WEBIDEA_v94

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 strategy captured a +40.41% return with a 66.7% win rate, demonstrating strong initial price action on LPG. However, the 21.82% max drawdown reveals significant volatility exposure that erodes capital during adverse moves. With only three total trades, the 1.10 Sharpe ratio lacks statistical significance, meaning this performance is highly likely due to chance rather than consistent edge. The small sample size makes the current metrics unreliable for predicting future risk-adjusted returns. The next step is to extend the backtest period to at least fifty trades to validate signal robustness and refine position sizing.

ADDITIONAL METRICS

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