



Backtest #51134 · LPG · EVO_EVOEVOEVOE_v809

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v809 strategy on LPG delivered a +36.29% return with a 66.7% win rate, yet the statistical significance is negligible given only three trades. A 21.82% maximum drawdown suggests high volatility exposure, while a Sharpe ratio of 1.04 indicates mediocre risk-adjusted performance relative to the capital growth. Such a small sample size creates substantial uncertainty around the reported metrics, making the results unreliable for capital allocation decisions. Immediate next steps involve expanding the backtest to cover a longer historical window to validate edge and reduce estimation error.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73