



Backtest #55115 · LPG · EVO_EVOEVOEVOE_v1798

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_v1798 strategy on LPG delivered a +41.35% ROI, yet the statistical significance is critically compromised by only 3 executed trades. A win rate of 66.7% and a Sharpe ratio of 1.13 suggest a potential edge, but a maximum drawdown of 21.82% indicates severe exposure to single-trade volatility. We cannot validate the robustness of the signal logic with such a negligible sample size, as results are highly susceptible to random noise. The next step is mandatory: expand the backtest window or adjust parameters to generate at least 50 trades for a statistically reliable assessment.

ADDITIONAL METRICS

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