



Backtest #44766 · LPG · EVO\_EVOEVOEVOE\_v2270

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 EVO\_EVOEVOEVOE\_v2270 strategy on LPG generated a +40.41% return, but the statistical confidence is negligible due to only three trades. While the 1.10 Sharpe ratio and 66.7% win rate appear promising, the 21.82% maximum drawdown reveals significant volatility exposure. The sample size is far too small to validate the edge, and the wide confidence intervals render the performance metrics unreliable. Before deploying live capital, we must expand the simulation window to accumulate a statistically significant trade history.

ADDITIONAL METRICS

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