



Backtest #46532 · LPG · EVO_EVOEVOEVOE_v2407

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 42.10% ROI on LPG with a 1.14 Sharpe ratio, indicating positive risk-adjusted returns. However, the 21.82% max drawdown is excessive relative to the gains, revealing poor downside protection during volatile periods. Statistical confidence is negligible because only three trades were executed, making the 66.7% win rate unreliable for forecasting future performance. The primary weakness is the high drawdown relative to the small sample size, which suggests unstable equity curve behavior. Next, expand the backtest period to at least one hundred trades to validate the signal robustness and refine stop-loss parameters to reduce volatility.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40