



Backtest #50473 · LPG · EVO\_EVOEVOEVOE\_v788

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\_v788 strategy achieved a robust 36.29% return with a 66.7% win rate, yet the 21.82% drawdown highlights extreme volatility inherent in the LPG asset. With only three trades executed, the statistical significance is critically low, rendering the Sharpe ratio of 1.04 insufficient to confirm strategy reliability. The limited sample size prevents distinguishing between genuine alpha and random noise, suggesting the performance may not be replicable. The immediate priority is expanding the test dataset to at least fifty trades to validate the win rate and stabilize the risk-adjusted metrics.

ADDITIONAL METRICS

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