



Backtest #53019 · LPG · EVO_EVOEVOEVOE_v1885

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1885 strategy delivered a 41.35% ROI on LPG with a 66.7% win rate, driven by just three trades. However, the statistical confidence is negligible due to the tiny sample size, rendering the 1.13 Sharpe ratio and 21.82% drawdown unreliable indicators. While the profitability is promising, the lack of trade diversity suggests the signal logic is too sensitive to specific market noise rather than robust trend dynamics. A concrete next step is to expand the backtest window or adjust entry thresholds to generate a minimum of 50 trades for a statistically valid assessment.

ADDITIONAL METRICS

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