



Backtest #55468 · LPG · EVO\_EVOEVOEVOE\_v2243

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\_v2243 strategy on LPG generated a +41.35% return with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A 21.82% maximum drawdown highlights substantial volatility risk that the low trade count failed to capture, rendering the 1.13 Sharpe ratio unreliable. Confidence in these results is low because the sample size lacks the robustness needed to validate performance under diverse market conditions. We must expand the backtest horizon or reduce the interval to gather sufficient data points before deploying real capital.

ADDITIONAL METRICS

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