



Backtest #55562 · LPG · EVO_EVOEVOEVOE_v2406

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_v2406 strategy delivered a 41.35% ROI on LPG, yet the statistical significance is critically low given only three executed trades. A 66.7% win rate with a 21.82% maximum drawdown suggests high volatility exposure rather than robust trend following capability. The sample size is insufficient to validate the strategy's resilience across different market regimes or to confirm the calculated Sharpe ratio of 1.13. Immediate action requires expanding the historical data window and running a larger backtest to assess performance stability before live deployment.

ADDITIONAL METRICS

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