



Backtest #41346 · LPG · EVO_EVOEVOEVOE_v2015

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2015 strategy on LPG delivered a +40.41% ROI and a 1.10 Sharpe ratio, though the 21.82% max drawdown and only three trades severely limit statistical confidence. A 66.7% win rate suggests a valid directional bias, but the minimal trade volume makes the results highly sensitive to random noise rather than robust alpha. The strategy likely failed to capture sufficient market breadth, executing too few signals to validate its risk-adjusted performance over time. Before deploying live capital, I recommend expanding the backtest window or adjusting entry filters to generate a statistically significant sample of at least 50 trades.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47