



Backtest #55042 · LPG · EVO_EVOEVOEVOE_v2006

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_v2006 strategy on LPG delivered a +41.35% ROI with a 66.7% win rate, yet the Sharpe ratio of 1.13 suggests returns are driven by high volatility rather than consistent alpha. With only three total trades, the statistical significance is negligible, and a 21.82% maximum drawdown indicates substantial risk exposure per opportunity. The limited sample size prevents reliable confidence intervals, rendering these metrics descriptive rather than predictive for live deployment. A robust next step is to execute a longer historical backtest to validate the strategy across varied market regimes before considering live capital allocation.

ADDITIONAL METRICS

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