



Backtest #56478 · LPG · EVO_EVOEVOEVOE_v1824

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_v1824 strategy on LPG achieved a 41.35% ROI, yet the 66.7% win rate is statistically insignificant given only three total trades. A maximum drawdown of 21.82% combined with a Sharpe ratio of 1.13 suggests high volatility and insufficient sample data to confirm robustness. We cannot validate the edge without expanding the dataset through a longer simulation or different market conditions. The next step is to run a walk-forward analysis to verify if the strategy adapts beyond this narrow sample.

ADDITIONAL METRICS

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