



Backtest #47064 · LPG · EVO_EVOEVOEVOE_v551

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v551 strategy generated a 42.1% ROI on LPG with a 1.14 Sharpe ratio, yet the statistical validity is negligible due to only three executed trades. A 21.82% maximum drawdown indicates high volatility exposure that the small sample size fails to quantify reliably. While the 66.7% win rate suggests potential efficacy, the lack of trade frequency prevents any meaningful assessment of risk-adjusted performance. The next step is to run a forward simulation with adjusted volatility filters to validate if the strategy can sustain these returns beyond a single outlier period.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40