



Backtest #49670 · LPG · EVO_EVOEVOEVOE_v580

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v580 strategy generated a +42.10% ROI on LPG, yet the 66.7% win rate across only three trades offers insufficient statistical confidence for institutional deployment. A max drawdown of 21.82% indicates significant volatility exposure that contradicts the modest 1.14 Sharpe ratio. The extreme sample size prevents reliable estimation of tail risk or parameter robustness. I will run a Monte Carlo simulation to stress-test these parameters against varied market regimes before finalizing the signal logic.

ADDITIONAL METRICS

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