



Backtest #51139 · LPG · EVO_EVOEVOEVOE_v807

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v807 strategy on LPG achieved a 36.29% ROI with a 66.7% win rate, driven by only three executed trades. However, the Sharpe ratio of 1.04 and a 21.82% maximum drawdown indicate high volatility relative to return consistency. Such a low trade count severely limits statistical confidence, making the performance unrepresentative of long-term viability. Future iterations must incorporate tighter filters to generate sufficient trade frequency for robust validation. The primary next step is to run a longer backtest period to assess stability across different market regimes.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73