



Backtest #51758 · LPG · EVO_EVOEVOEVOE_v550

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_v550 strategy generated a +36.29% ROI with a 66.7% win rate on LPG, yet a mere three trades and a 21.82% drawdown reveal statistically insignificant results. The high volatility suggests the strategy is capturing noise rather than a sustainable alpha, making the 1.04 Sharpe ratio unreliable for live deployment. You must backtest across a longer historical window to validate the signal logic and reduce variance before risking capital.

ADDITIONAL METRICS

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