



Backtest #57505 · LPG · EVO_EVOEVOEVOE_v795

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v795 strategy generated a +46.76% ROI on LPG with a 1.23 Sharpe ratio, yet the statistical significance remains critically low due to only three executed trades. A 20.33% maximum drawdown suggests substantial volatility exposure that a win rate of 66.7% could not mitigate given the sample size. While the final capital reached \$14,680.80, the high drawdown relative to few trades indicates a fragile edge rather than a robust alpha. We must expand the historical lookback window to validate whether this performance is a fluke or a replicable anomaly. The next step is to run a parameter optimization study to reduce drawdowns before live deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80