



Backtest #53208 · LPG · EVO_EVOEVOEVOE_v1980

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG generated a 41.35% return, yet the 66.7% win rate is statistically meaningless given only three executed trades. A Sharpe ratio of 1.13 masks severe instability, as a 21.82% drawdown indicates high volatility risk unsupported by sufficient sample data. We lack confidence in the strategy's robustness until it survives a larger backtest or live execution period. The next step is to run a walk-forward analysis to validate performance across different market regimes before live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63