



Backtest #53559 · LPG · EVO_EVOEVOEVOE_v1994

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_EVOEVOEVOE_v1994 strategy on LPG delivered a 41.35% return with a respectable 1.13 Sharpe ratio, but statistical significance is compromised by only three executed trades. A 66.7% win rate cannot be validated without a larger sample, leaving the 21.82% maximum drawdown as a critical risk factor rather than a confirmed failure mode. The strategy likely overfit to recent volatility, making these results non-generalizable for live deployment. We must expand the backtest window or introduce walk-forward analysis to confirm if this performance holds across different market regimes.

ADDITIONAL METRICS

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