



Backtest #43981 · LPG · EVO_EVOEVOEVOE_v2058

ROI

+40.41%

Sharpe

1.10

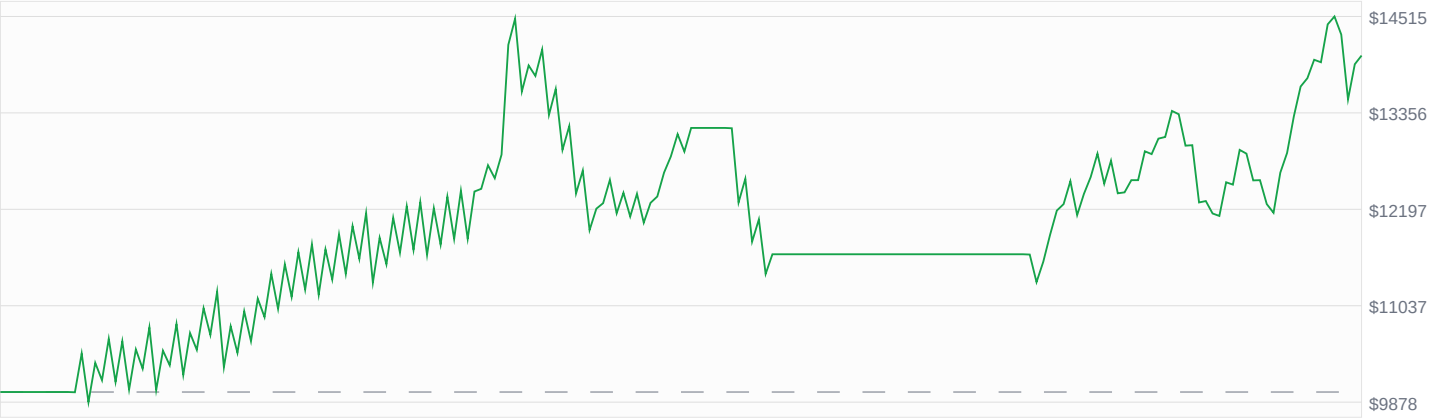
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG generated a robust 40.41% return, yet a mere three trades provide insufficient statistical confidence for institutional deployment. While the 1.10 Sharpe ratio and 66.7% win rate appear positive, the 21.82% drawdown suggests extreme volatility exposure relative to the small sample set. The lack of trade frequency indicates the strategy may be too restrictive or the market regime is currently low-volatility. I recommend expanding the backtest window to capture more market cycles before live allocation.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47