



Backtest #50257 · LPG · EVO_EVOEVOEVOE_v1976

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1976 strategy on LPG generated a 42.10% return, but this figure lacks statistical confidence due to a sample size of only three trades. While the 66.7% win rate and 1.14 Sharpe ratio suggest a positive expectancy, the 21.82% maximum drawdown indicates significant volatility exposure that could erode gains quickly. The high return is likely driven by low-frequency, high-impact moves rather than consistent alpha, making the strategy fragile for live deployment. We must expand the backtest window or reduce the trade frequency to validate if the performance holds under different market regimes. Conducting a forward test with a paper account is the necessary next step to assess real-time execution slippage and

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40