



Backtest #50732 · LPG · EVO_EVOEVOEVOE_v1994

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1994 strategy delivered a robust +36.29% return on LPG with a 1.04 Sharpe ratio, yet the 21.82% max drawdown reveals significant volatility risk. A win rate of 66.7% across only three trades provides statistically weak confidence, making the performance highly susceptible to outlier noise rather than a sustainable edge. The limited trade count suggests the entry logic is either overly restrictive or the market regime lacks sufficient volatility to generate signals. Immediate next steps involve expanding the backtest window to accumulate more data points and refining the entry filters to reduce drawdown exposure before live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73