



Backtest #50139 · LPG · EVO_EVOEVOEVOE_v2080

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2080 strategy generated a 42.1% return on LPG with a respectable 1.14 Sharpe ratio, yet the 21.82% drawdown highlights severe vulnerability to volatility. Statistical confidence remains critically low given only three trades, which introduces high variance and renders the win rate unreliable for live deployment. While the strategy captured significant alpha, the limited sample size prevents a definitive assessment of its robustness across different market regimes. Immediate action requires expanding the backtest window and testing on additional asset classes to validate performance consistency before considering live capital allocation.

ADDITIONAL METRICS

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