



Backtest #55572 · LPG · EVO_EVOEVOEVOE_v2308

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_v2308 strategy generated a +41.35% return on LPG, but the statistical significance is critically low with only three executed trades. A win rate of 66.7% and a sharp of 1.13 are misleading without a larger sample size to validate consistency. The maximum drawdown of 21.82% reveals that the strategy's risk profile is highly volatile relative to its limited historical footprint. Consequently, these metrics cannot yet support institutional deployment or reliable confidence intervals. The immediate next step is to expand the backtest window to include more market cycles and optimize parameters to increase trade frequency.

ADDITIONAL METRICS

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