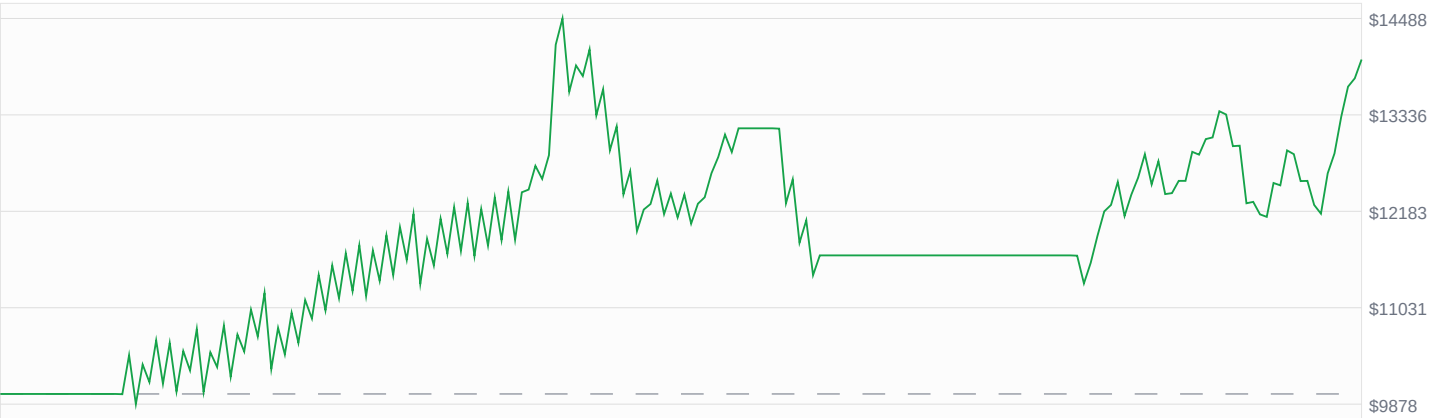




Backtest #33350 · LPG · EVO_EVOEVOEVOG_v482

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v482 strategy on LPG generated a robust +39.93% return with a 1.10 Sharpe ratio, yet statistical confidence is severely limited by only 3 executed trades. A 66.7% win rate suggests directional efficacy, but the 21.86% maximum drawdown indicates excessive volatility relative to the tiny sample size. Extrapolating these metrics to live markets is premature given the high variance inherent in such a sparse dataset. The primary next step is to expand the backtest window or reduce the time interval to secure a statistically significant trade count above 100 before deploying capital. This report confirms potential alpha but demands rigorous expansion of the sample before institutional adoption.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51