



Backtest #44793 · LPG · EVO_EVOEVOEVOE_v2310

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2310 strategy generated a 40.41% return on LPG with a 66.7% win rate, yet the statistical significance is negligible given only three trades. A 21.82% maximum drawdown indicates substantial tail risk that the current sample size cannot adequately model or filter. While the 1.10 Sharpe ratio suggests positive risk-adjusted performance, such metrics are unreliable without a larger dataset to confirm consistency. We must expand the backtest horizon or adjust entry parameters to capture enough data points before deploying live capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47