



Backtest #50202 · LPG · EVO_EVOEVOEVOE_v2081

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 LPG strategy EVO_EVOEVOEVOE_v20811 delivered a 42.1% gain, yet the 21.8% drawdown and only three trades reveal an undercapitalized simulation lacking statistical significance for institutional adoption. High win rate of 66.7% suggests robust logic, but insufficient trade volume prevents reliable Sharpe ratio validation, making the 1.14 figure potentially noisy. The elevated drawdown indicates vulnerability to sharp price swings that a larger sample would likely expose more clearly. A critical next step is running a longer historical backtest with adjusted position sizing to validate risk parameters before live deployment.

ADDITIONAL METRICS

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