



Backtest #51365 · LPG · EVO_EVOEVOEVOE_v627

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v627 strategy generated a +36.29% return on LPG with a 66.7% win rate, yet the statistical significance is negligible given only three executed trades. A maximum drawdown of 21.82% and a Sharpe ratio of 1.04 indicate high volatility and moderate risk-adjusted returns, which are unconvincing without a larger sample size. The positive outcome may reflect random luck rather than a robust edge, as insufficient data prevents reliable estimation of strategy performance. You must run this strategy in a longer historical simulation or adjust parameters to trigger more signals for a conclusive analysis. Until then, treat these metrics as preliminary and avoid deploying significant live capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73